



GHISLAINE MAXWELL

For the Period 5/1/12 to 5/31/12

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
JPM MANAGED RESERVES C 051398-91-5 GBP	9,974.66	7.54	75,159.07	79,003.04	(3,843.97)		
ISHARES MARKIT IBOXX CORPORATE BOND ISIN IE00B00FV011 SEDOL B00FV01 461278-91-3 GBP	187.21	105.00	19,657.52	19,023.08	634.44	222.74	
HSBC FINANCE CORP MEDIUM TERM NOTE 2.9% OCT 15 2015 DTD 10/15/2010 40429X-YB-6 A /A3	97.67	100,000.00	97,673.00	100,000.00	(2,327.00)	2,900.00 370.50	3.64%
GENERAL ELEC CAP CORP MEDIUM TERM FLOATING RATE NOTE MAY 11 2016 DTD 05/11/2007 36962G-2V-5 AA+ /A1	95.73	50,000.00	47,863.00	45,394.50	2,468.50	333.42 19.40	1.79%
BANK OF AMERICA CORP MEDIUM TERM NOTE 3.6% NOV 15 2016 DTD 11/04/2010 06050W-DW-2 A- /BAA	98.41	150,000.00	147,607.50	150,000.00	(2,392.50)	5,400.00 240.00	3.99%
A MI ST MUNI BOND AUTH ST CLEAN WTR REVOLVING FD 5% OCT 01 2026 DTD 11/02/2006 HELD BY DTC BOOK ENTRY ONLY PAR CALL 10/01/2016 @ 100 59455T-PF-3 AAA /AAA	115.08	50,000.00	57,541.50	54,886.68 55,424.00	2,654.82	2,500.00 416.65	3.64%
A BIRDVILLE TEXAS INDEPENDENT SCHOOL DIST PERM SCH GTD FUND UNLIMITED TAX 5% FEB 15 2029 DTD 01/15/2007 HELD BY DTC BOOK ENTRY ONLY PAR CALL 02/15/2017 @ 100 090874-FV-5 AAA /AAA	114.76	100,000.00	114,763.00	109,496.09 110,503.00	5,266.91	5,000.00 1,472.20	3.80%

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