



GHISLAINE MAXWELL ACCT. [REDACTED]

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
<b>US Fixed Income</b>							
A MA ST HLTH & EDUCTNL FACS AUTH REVENUE HARVARD UNIV 5% B JUL 15 2032 DTD 08/03/2005 HELD BY DTC BOOK ENTRY ONLY PAR CALL 07/15/2015 @ 100 57586C-FW-0 AAA /AAA	110.31	50,000.00	55,156.50	53,498.04 54,040.00	1,658.46	2,500.00 944.40	4.23%
<b>Total US Fixed Income</b>			<b>\$615,421.09</b>	<b>\$611,301.43</b> <b>\$613,387.62</b>	<b>\$4,119.66</b>	<b>\$18,633.42</b> <b>\$3,685.89</b>	<b>3.10%</b>
<b>Non-US Fixed Income</b>							
BLUEBAY HIGH YIELD BD FD GBP HDG-DB ISIN LU0222772518 G13289-92-4 GBP	182.42	187.90	34,276.36	39,293.00	(5,016.64)		
ISHARES BARCLAYS CAPITAL ISIN IE00B1FZSD53 SEDOL B1G52V0 46578W-92-2 GBP	20.72	5,790.00	119,973.47	118,212.32	1,761.15		
KFW - TRY MTN 9 3/4% JUL 16 2013 DTD 02/10/2010 HELD BY EUROCLEAR ISIN XS0484842470 SEDOL B637YV8 14085A-9A-6 AAA /AAA TRY	54.26	200,000.00	108,518.23	135,555.56	(27,037.33)	10,463.33 9,176.83	8.62%
INTER AMERICAN DEVELOPMENT BANK- INR MEDIUM TERM NOTE 3% MAR 25 2014 DTD 03/25/2010 HELD BY EUROCLEAR ISIN XS0495010562 SEDOL B5114T3 U45818-9G-5 AAA /AAA INR	1.68	6,700,000.00	112,781.17	143,232.17	(30,451.00)	3,579.21 666.80	6.27%

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