



GHISLAINE MAXWELL

For the Period 11/1/11 to 11/30/11

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
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	108.69	50,000.00	54,343.50	54,034.16 54,040.00	309.34	2,500.00 944.40	4.36%
Total US Fixed Income			\$624,354.50	\$665,283.09 \$665,361.50	(\$40,928.59)	\$22,376.39 \$3,888.20	4.74%
Non-US Fixed Income							
BLUEBAY HIGH YIELD BD FD GBP HDG-DB ISIN LU0222772518 G13289-92-4 GBP	178.97	187.90	33,627.90	N/A **	N/A		
JPM MANAGED RESERVES C 051398-91-5 GBP	10,130.64	7.54	76,334.38	79,145.17	(2,810.79)		
ISHARES BARCLAYS CAPITAL ISIN IE00B1FZSD53 SEDOL B1G52V0 46578W-92-2 GBP	20.86	5,790.00	120,752.34	N/A **	N/A		
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	55.78	200,000.00	111,553.85	135,555.56	(24,001.71)	10,687.85 4,029.81	8.48%

J.P.Morgan

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