



GHISLAINE MAXWELL

For the Period 8/1/12 to 8/31/12

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
<b>US Fixed Income</b>							
A 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	115.19	100,000.00	115,188.00	109,023.51 110,503.00	6,164.49	5,000.00 222.20	3.75%
A MA ST HLTH & EDUC TNL 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	110.16	50,000.00	55,079.00	53,228.34 54,040.00	1,850.66	2,500.00 319.40	4.24%
<b>Total US Fixed Income</b>			<b>\$629,498.74</b>	<b>\$610,292.09</b> <b>\$613,387.62</b>	<b>\$19,206.65</b>	<b>\$18,633.42</b> <b>\$4,490.03</b>	<b>2.67%</b>
<b>Non-US Fixed Income</b>							
BLUEBAY HIGH YIELD BD FD GBP HDG-DB ISIN LU0222772518 G13289-92-4 GBP	194.54	187.90	36,553.88	39,293.00	(2,739.12)		
ISHARES BARCLAYS CAPITAL ISIN IE00B1FZSD53 SEDOL B1G52V0 46578W-92-2 GBP	21.08	5,790.00	122,064.29	118,212.32	3,851.97		
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	1.67	6,700,000.00	111,692.75	143,232.17	(31,539.42)	3,613.48 1,583.90	8.10%

J.P.Morgan

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