



GHISLAINE MAXWEL

For the Period 3/1/12 to 3/31/12

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
HSBC FINANCE CORP MEDIUM TERM NOTE 2.9% OCT 15 2015 DTD 10/15/2010 40429X-YB-6 A /A3	97.68	100,000.00	97,678.00	100,000.00	(2,322.00)	2,900.00 1,337.20	3.60%
GENERAL ELEC CAP CORP MEDIUM TERM FLOATING RATE NOTE MAY 11 2016 DTD 05/11/2007 36962G-2V-5 AA+ /AA2	95.60	50,000.00	47,799.00	45,394.50	2,404.50	355.00 49.10	1.82%
BANK OF AMERICA CORP MEDIUM TERM NOTE 3.6% NOV 15 2016 DTD 11/04/2010 06050W-DW-2 A- /BAA	94.20	150,000.00	141,306.00	150,000.00	(8,694.00)	5,400.00 2,040.00	5.02%
BARCLAYS BANK PLC MEDIUM TERM NOTE 2 2/1% OCT 20 2017 DTD 10/20/2010 06740P-VG-8 NA /AA3	98.35	150,000.00	147,525.00	150,000.00	(2,475.00)	3,750.00 1,677.00	2.82%
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	114.43	50,000.00	57,216.50	55,064.72 55,424.00	2,151.78	2,500.00 1,256.90	3.70%
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	113.22	100,000.00	113,220.00	109,810.34 110,503.00	3,409.66	5,000.00 638.80	3.92%

J.P.Morgan

Page 12 of 53