



GHISLAINE MAXWELL

For the Period 6/1/12 to 6/30/12

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
ISHARES MARKIT IBOXX CORPORATE BOND ISIN IE00B00FV011 SEDOL B00FV01 461278-91-3 GBP	191.44	105.00	20,101.12	19,023.08	1,078.04		
HSBC FINANCE CORP MEDIUM TERM NOTE 2.9% OCT 15 2015 DTD 10/15/2010 40429X-YB-6 A /BAA	97.24	100,000.00	97,235.00	100,000.00	(2,765.00)	2,900.00 612.20	3.80%
GENERAL ELEC CAP CORP MEDIUM TERM FLOATING RATE NOTE MAY 11 2016 DTD 05/11/2007 36962G-2V-5 AA+ /A1	95.84	50,000.00	47,922.00	45,394.50	2,527.50	333.42 47.20	1.78%
BANK OF AMERICA CORP MEDIUM TERM NOTE 3.6% NOV 15 2016 DTD 11/04/2010 06050W-DW-2 A- /BAA	97.74	150,000.00	146,611.50	150,000.00	(3,388.50)	5,400.00 690.00	4.17%
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	114.73	50,000.00	57,365.50	54,800.63 55,424.00	2,564.87	2,500.00 625.00	3.66%
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	114.00	100,000.00	114,003.00	109,344.20 110,503.00	4,658.80	5,000.00 1,888.80	3.85%

J.P.Morgan

Page 11 of 33