



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 Inc. Accrued Div. | Yield |
|--|-------|-----------|--------------------|------------------------------------|-------------------------|-----------------------------------|---------------|
| US Large Cap Equity | | | | | | | |
| BANK OF AMERICA CORP 060505-10-4 BAC | 7.99 | 944.000 | 7,542.56 | 10,148.85 | (2,606.29) | 37.76 | 0.50 % |
| CITIGROUP INC NEW 172967-42-4 C | 29.71 | 358.000 | 10,636.18 | 14,048.52 | (3,412.34) | 14.32 | 0.13 % |
| PROSHARES ULTRASHORT S&P 500 74347R-88-3 SDS | 14.41 | 1,000.000 | 14,410.00 | 44,809.50 | (30,399.50) | | |
| PROSHARES TRUST 74347X-23-7 QID | 28.26 | 200.000 | 5,652.00 | 26,203.50 | (20,551.50) | | |
| SCHLUMBERGER LTD 806857-10-8 SLB | 72.38 | 113.000 | 8,178.94 | 9,524.04 | (1,345.10) | 124.30 31.08 | 1.52 % |
| Total US Large Cap Equity | | | \$54,565.93 | \$116,137.71 | (\$61,571.78) | \$240.98 \$31.08 | 0.44 % |
| US Small/Mid Cap Equity | | | | | | | |
| GERON CORP 374163-10-3 GERN | 2.76 | 3,000.000 | 8,280.00 | 18,129.32 | (9,849.32) | | |
| Non-US Equity | | | | | | | |
| RIO TINTO PLC ISIN GB0007188757 SEDOL 0718875 766994-90-9 GBP | 43.45 | 3.000 | 130.35 | 212.23 | (81.88) | 3.99 | |

J.P.Morgan

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