



GHISLAINE MAXWELL

For the Period 7/1/11 to 7/31/11

| | Price | Quantity | Value | Adjusted Tax Cost Original Cost | Unrealized Gain/Loss | Est. Annual Income Accrued Interest | Yield |
|--|--------|------------|---------------------|------------------------------------|-------------------------|---|--------------|
| Non-USD Short Term | | | | | | | |
| INTL BK RECON & DEVELOP - BRL 8.75% JUN 15 2012 DTD 08/20/2009 HELD BY EUROCLEAR ISIN XS0446421157 SEDOL B435Z93 459058-9B-1 NA /AAA BRL | 64.59 | 90,000.00 | 58,130.07 | 50,106.74 | 8,023.33 | 5,063.49 650.21 | 8.15% |
| Total Non-USD Short Term | | | \$333,400.10 | \$304,143.40 | \$29,256.70 | \$12,429.33 \$3,183.33 | 3.43% |
| US Fixed Income | | | | | | | |
| CITIGROUP CAPITAL XIII 7 7/8% PFD 173080-20-1 NA /BA1 | 27.07 | 10,000.00 | 270,700.00 | 261,300.00 | 9,400.00 | 19,690.00 4,921.87 | 7.27% |
| FHLB 1.25% 09/29/15 313371-2G-0 AAA /WR | 100.15 | 100,000.00 | 100,149.00 | 100,000.00 | 149.00 | 1,250.00 423.60 | 1.21% |
| GENERAL ELEC CAP CORP MEDIUM TERM FLOATING RATE NOTE MAY 11 2016 DTD 05/11/2007 36962G-2V-5 AA+ /AA2 | 95.45 | 50,000.00 | 47,723.50 | | N/A | 232.87 53.00 | 1.45% |
| BARCLAYS BANK PLC MEDIUM TERM NOTE 2 2/1% OCT 20 2017 DTD 10/20/2010 06740P-VG-8 NA /AA3 | 98.25 | 150,000.00 | 147,375.00 | 150,000.00 | (2,625.00) | 3,750.00 1,051.95 | 2.81% |
| JPMORGAN CHASE & CO 7.9% PFD STK APR 30 2049 DTD 04/23/2008 46625H-HA-1 BBB /BAA | 107.19 | 150,000.00 | 160,785.00 | | N/A | 11,850.00 2,995.35 | 7.33% |
| Total US Fixed Income | | | \$726,732.50 | \$511,300.00 | \$6,924.00 | \$36,772.87 \$9,445.77 | 5.16% |

J.P.Morgan

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