



GHISLAINE MAXWELL

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

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
<b>Non-USD Cash</b>							
<b>POUND STERLING</b>	1.58	349,139.99	550,960.01	562,718.31	(11,758.30)		
<b>JAPANESE YEN</b>	0.01	784,035.00	10,281.83	10,173.02	108.81		
<b>JP MORGAN CHASE BANK - NOK</b> LONDON TIME DEPOSITS 1.0000% DATED 01/27/2012 MATURITY 02/03/2012 HELD BY LONDON TREASURY SERVICES	17.07	1,224,867.03	209,089.47	206,684.05	2,405.42	2,090.89 28.85	1.09%
<b>JP MORGAN CHASE BANK - CAD</b> LONDON TIME DEPOSITS 0.6100% DATED 01/31/2012 MATURITY 02/07/2012 HELD BY LONDON TREASURY SERVICES	99.72	115,098.80	114,771.70	112,705.79	2,065.91	700.10 1.83	0.62%
<b>Total Non-USD Cash</b>			<b>\$885,103.01</b>	<b>\$892,281.17</b>	<b>(\$7,178.16)</b>	<b>\$2,790.99</b> <b>\$30.68</b>	<b>0.34%</b>
<b>US Fixed Income</b>							
<b>JPM MANAGED RESERVES C</b> 051398-91-5 GBP	10,193.07	7.54	76,804.76	79,003.04	(2,198.28)		
<b>ISHARES MARKIT IBOXX CORPORATE BOND</b> ISIN IE00B00FV011 SEDOL B00FV01 461278-91-3 GBP	192.33	105.00	20,194.94	19,023.08	1,171.86		
<b>HSBC FINANCE CORP</b> MEDIUM TERM NOTE 2.9% OCT 15 2015 DTD 10/15/2010 40429X-YB-6 A /A3	96.47	100,000.00	96,469.00	100,000.00	(3,531.00)	2,900.00 853.80	3.93%
<b>GENERAL ELEC CAP CORP</b> MEDIUM TERM FLOATING RATE NOTE MAY 11 2016 DTD 05/11/2007 36962G-2V-5 AA+ /AA2	92.77	50,000.00	46,384.00	45,394.50	989.50	326.39 73.60	2.44%

J.P.Morgan

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