



GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 2/1/12 to 2/29/12

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Inc. Accrued Div.	Yield
US Large Cap Equity							
APACHE CORP 037411-10-5 APA	107.93	95.000	10,253.35	11,403.30	(1,149.95)	64.60	0.63%
BANK OF AMERICA CORP 060505-10-4 BAC	7.97	944.000	7,523.68	10,148.85	(2,625.17)	37.76 9.44	0.50%
CITIGROUP INC NEW 172967-42-4 C	33.32	358.000	11,928.56	14,048.52	(2,119.96)	14.32	0.12%
E I DU PONT DE NEMOURS & CO 263534-10-9 DD	50.85	224.000	11,390.40	11,537.62	(147.22)	367.36 91.84	3.23%
E M C CORP MASS 268648-10-2 EMC	27.69	468.000	12,958.92	12,378.64	580.28		
KROGER CO 501044-10-1 KR	23.79	265.000	6,304.35	6,587.16	(282.81)	121.90 30.48	1.93%
PROSHARES ULTRASHORT S&P 500 74347R-88-3 SDS	16.16	1,000.000	16,161.00	44,809.50	(28,648.50)		
PROSHARES TRUST 74347X-23-7 QID	33.60	200.000	6,720.00	26,203.50	(19,483.50)		
SCHLUMBERGER LTD 806857-10-8 SLB	77.61	113.000	8,769.93	9,524.04	(754.11)	124.30 31.08	1.42%
UNITED TECHNOLOGIES CORP 913017-10-9 UTX	83.87	162.000	13,586.94	13,783.83	(196.89)	311.04 77.76	2.29%
WALT DISNEY CO 254687-10-6 DIS	41.99	229.000	9,615.71	9,015.40	600.31	137.40	1.43%
Total US Large Cap Equity			\$115,212.84	\$169,440.36	(\$54,227.52)	\$1,178.68 \$240.60	1.02%

J.P.Morgan

Page 5 of 33