



GHISLAINE MAXWELL

For the Period 2/1/12 to 2/29/12

|  | Price     | Quantity     | Value               | Adjusted Tax Cost<br>Original Cost | Unrealized<br>Gain/Loss | Est. Annual Income<br>Accrued Interest | Yield        |
|--|-----------|--------------|---------------------|------------------------------------|-------------------------|--|--------------|
| <b>Non-USD Cash</b>  |           |              |                     |                                    |                         |  |              |
| <b>POUND STERLING</b>  | 1.60      | 350,630.98   | 560,115.11          | 565,067.26                         | (4,952.15)              |  |              |
| <b>JAPANESE YEN</b>  | 0.01      | 784,035.00   | 9,685.97            | 10,173.02                          | (487.05)                |  |              |
| <b>JP MORGAN CHASE BANK - NOK</b><br>LONDON TIME DEPOSITS 1.1500%<br>DATED 02/24/2012 MATURITY 03/02/2012<br>HELD BY LONDON TREASURY SERVICES                      | 17.99     | 1,225,867.64 | 220,569.04          | 206,858.39                         | 13,710.65               | 2,536.54<br>42.12                      | 1.26%        |
| <b>JP MORGAN CHASE BANK - CAD</b><br>LONDON TIME DEPOSITS 0.6100%<br>DATED 02/28/2012 MATURITY 03/06/2012<br>HELD BY LONDON TREASURY SERVICES                      | 101.53    | 115,153.42   | 116,912.96          | 112,760.51                         | 4,152.45                | 713.16<br>3.85                         | 0.62%        |
| <b>Total Non-USD Cash</b>  |           |              | <b>\$907,283.08</b> | <b>\$894,859.18</b>                | <b>\$12,423.90</b>      | <b>\$3,249.70</b><br><b>\$45.97</b>    | <b>0.39%</b> |
| <b>Non-USD Short Term</b>  |           |              |                     |                                    |                         |  |              |
| <b>INTL BK RECON &amp; DEVELOP - BRL</b><br>8.75% JUN 15 2012<br>DTD 08/20/2009<br>HELD BY EUROCLEAR<br>ISIN XS0446421157 SEDOL B435Z93<br>459058-9B-1 NA /AAA BRL | 58.22     | 90,000.00    | 52,398.57           | 50,106.74                          | 2,291.83                | 4,586.75<br>3,258.32                   | 8.63%        |
| <b>US Fixed Income</b>   |           |              |                     |                                    |                         |  |              |
| <b>JPM MANAGED RESERVES C</b><br>051398-91-5 GBP   | 10,330.23 | 7.54         | 77,838.28           | 79,003.04                          | (1,164.76)              |  |              |

J.P.Morgan

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