



GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 2/1/13 to 2/28/13

| | Price | Quantity | Value | Adjusted Tax Cost Original Cost | Unrealized Gain/Loss | Est. Annual Income Accrued Interest | Yield |
|---|----------|------------|------------|------------------------------------|-------------------------|--|-------|
| US Fixed Income | | | | | | | |
| JPM MANAGED RESERVES C (DIST) - GBP (HEDGED) 051398-91-5 GBP | 9,743.77 | 7.65 | 74,510.58 | 80,157.26 | (5,646.68) | | |
| ISHARES MARKIT IBOXX CORPORATE BOND ISIN IE00B00FV011 SEDOL B00FV01 461278-91-3 GBP | 193.18 | 105.00 | 20,284.10 | 19,023.08 | 1,261.02 | 179.97 | |
| HSBC FINANCE CORP MEDIUM TERM NOTE 2.9% OCT 15 2015 DTD 10/15/2010 40429X-YB-6 A /BAA | 103.23 | 100,000.00 | 103,230.00 | 100,000.00 | 3,230.00 | 2,900.00 1,095.50 | 1.64% |
| GENERAL ELEC CAP CORP MEDIUM TERM FLOATING RATE NOTE MAY 11 2016 DTD 05/11/2007 36962G-2V-5 AA+ /A1 | 99.06 | 50,000.00 | 49,531.50 | 45,394.50 | 4,137.00 | 333.42 16.65 | 0.96% |
| BANK OF AMERICA CORP MEDIUM TERM NOTE 3.6% NOV 15 2016 DTD 11/04/2010 06050W-DW-2 A- /BAA | 104.56 | 150,000.00 | 156,844.50 | 150,000.00 | 6,844.50 | 5,400.00 1,590.00 | 2.31% |
| A MI ST MUNI BOND AUTH ST CLEAN WTR REVOLVING FD 5% OCT 01 2026 DTD 11/02/2006 HELD BY DTC BOOK ENTRY ONLY PAR CALL 10/01/2016 @ 100 59455T-PF-3 AAA /AAA | 113.96 | 50,000.00 | 56,977.50 | 54,088.74 55,424.00 | 2,888.76 | 2,500.00 1,041.65 | 3.68% |

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