



GHISLAINE MAXWELL-HY ACCT. [REDACTED]
For the Period 8/1/11 to 8/31/11

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
FORD MOTOR COMPANY GLOBAL LANDMARK SECURITIES NOTES 7.45% JUL 16 2031 DTD 7/16/99 345370-CA-6 BB- /BA3	109.64	10,000.00	10,963.70	11,475.00	(511.30)	745.00 93.12	6.57%
GMAC 8% NOV 01 2031 DTD 12/31/2008 36186C-BY-8 B+ /B1	97.75	20,000.00	19,550.00	21,912.50	(2,362.50)	1,600.00 533.32	8.23%
CAPITAL ONE CAPITAL IV 6.745% FEB 17 2037 DTD 02/05/2007 140422-AA-4 BB /BAA	97.38	20,000.00	19,475.00	20,275.00	(800.00)	1,349.00 52.46	6.97%
AMERICAN INTL GROUP 8.175% MAY 15 2058 DTD 05/15/2009 026874-BS-5 BBB /BAA	99.28	15,000.00	14,892.00	16,428.75	(1,536.75)	1,226.25 361.05	8.23%
Total US Fixed Income			\$936,979.90	\$974,680.95	(\$37,701.05)	\$70,866.50 \$20,229.09	7.23%

J.P.Morgan