



GHISLAINE MAXWELL 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
Non-USD Short Term							
INTL BK RECON & DEVELOP - BRL 8.75% JUN 15 2012 DTD 08/20/2009 HELD BY EUROCLEAR ISIN XS0446421157 SEDOL B435Z93 459058-9B-1 NA /AAA BRL	63.99	90,000.00	57,587.08	50,106.74	7,480.34	4,958.44 1,056.68	6.52 %
Total Non-USD Short Term			\$224,425.55	\$202,011.05	\$22,414.50	\$10,076.91 \$3,814.93	4.15 %
US Fixed Income							
CITIGROUP CAPITAL XIII 7 7/8% PFD 173080-20-1 NA /BA1	26.04	10,000.00	260,400.00	261,300.00	(900.00)	19,690.00	7.56 %
FHLB 1.25% 09/29/15 313371-2G-0 AA+ /WR	100.06	100,000.00	100,058.00	100,000.00	58.00	1,250.00 527.70	1.24 %
GENERAL ELEC CAP CORP MEDIUM TERM FLOATING RATE NOTE MAY 11 2016 DTD 05/11/2007 36962G-2V-5 AA+ /AA2	93.09	50,000.00	46,545.50	45,394.50	1,151.00	239.19 13.95	2.02 %
BARCLAYS BANK PLC MEDIUM TERM NOTE 2 2/1% OCT 20 2017 DTD 10/20/2010 06740P-VG-8 NA /AA3	95.90	150,000.00	143,850.00	150,000.00	(6,150.00)	3,750.00 1,364.55	3.24 %
JPMORGAN CHASE & CO 7.9% PFD STK APR 30 2049 DTD 04/23/2008 46625H-HA-1 BBB /BAA	106.07	150,000.00	159,103.50	157,909.17	1,194.33	11,850.00 3,982.80	7.42 %
Total US Fixed Income			\$709,957.00	\$714,603.67	(\$4,646.67)	\$36,779.19 \$5,889.00	5.40 %

J.P.Morgan

Page 11 of 24