



GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 3/1/13 to 3/31/13

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
Non-USD Short Term							
INTER AMERICAN DEVELOPMENT BANK- INR MEDIUM TERM NOTE 3% MAR 25 2014 DTD 03/25/2010 HELD BY EUROCLEAR ISIN XS0495010562 SEDOL B5114T3 U45818-9G-5 AAA /AAA INR	1.72 2/28/13	6,700,000.00	115,342.64	143,232.17	(27,889.53)	3,694.51 70.81	10.18 %
Total Non-USD Short Term			\$553,436.32	\$601,212.34	(\$47,776.02)	\$17,406.59 \$7,767.94	3.78 %
US Fixed Income							
JPM MANAGED RESERVES C (DIST) - GBP (HEDGED) 051398-91-5 GBP	9,752.12	7.65	74,574.49	80,157.26	(5,582.77)		
ISHARES MARKIT IBOXX CORPORATE BOND ISIN IE00B00FV011 SEDOL B00FV01 461278-91-3 GBP	196.96	105.00	20,681.31	19,023.08	1,658.23		
HSBC FINANCE CORP MEDIUM TERM NOTE 2.9% OCT 15 2015 DTD 10/15/2010 40429X-YB-6 A /BAA	102.83	100,000.00	102,827.00	100,000.00	2,827.00	2,900.00 1,337.20	1.76 %
GENERAL ELEC CAP CORP MEDIUM TERM FLOATING RATE NOTE MAY 11 2016 DTD 05/11/2007 36962G-2V-5 AA+ /A1	99.22	50,000.00	49,609.00	45,394.50	4,214.50	333.42 45.35	0.92 %
BANK OF AMERICA CORP MEDIUM TERM NOTE 3.6% NOV 15 2016 DTD 11/04/2010 06050W-DW-2 A- /BAA	104.29	150,000.00	156,432.00	150,000.00	6,432.00	5,400.00 2,040.00	2.36 %

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
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