



GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 5/1/13 to 5/31/13

	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	6,700,000.00	115,489.98	143,232.17	(27,742.19)	3,558.46 662.94	6.39%
Total Non-USD Short Term			\$545,570.95	\$601,724.96	(\$56,154.01)	\$16,705.52 \$9,789.96	2.95%
US Fixed Income							
JPM MANAGED RESERVES FD - GBP-C-DIST ISIN LU0539309053 051398-91-5 GBP	9,745.17	7.65	74,521.33	80,157.26	(5,635.93)		
ISHARES MARKIT IBOXX CORPORATE BOND ISIN IE00B00FV011 SEDOL B00FV01 461278-91-3 GBP	197.12	105.00	20,697.95	19,023.08	1,674.87	201.48	
HSBC FINANCE CORP MEDIUM TERM NOTE 2.9% OCT 15 2015 DTD 10/15/2010 40429X-YB-6 A /BAA	103.02	100,000.00	103,017.00	100,000.00	3,017.00	2,900.00 370.50	1.60%
GENERAL ELEC CAP CORP MEDIUM TERM FLOATING RATE NOTE MAY 11 2016 DTD 05/11/2007 36962G-2V-5 AA+ /A1	99.20	50,000.00	49,602.00	45,394.50	4,207.50	237.55 13.85	0.75%
BANK OF AMERICA CORP MEDIUM TERM NOTE 3.6% NOV 15 2016 DTD 11/04/2010 06050W-DW-2 A- /BAA	105.18	150,000.00	157,774.50	150,000.00	7,774.50	5,400.00 240.00	2.04%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
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