



GHISLAINE MAXWELL-HY ACCT. [REDACTED]
For the Period 6/1/12 to 6/30/12

Note: P indicates position adjusted for Pending Trade Activity.

¹ This is the Annual Percentage Yield (APY) which is the rate earned if balances remain on deposit for a full year with compounding, there is no change in the interest rate and all interest is left in the account.

** Unrealized Gain/Loss is shown as "N/A" in cases where we do not have appropriate cost information for all tax lots comprising the position. Please contact your J.P. Morgan team for additional information.

Cash & Fixed Income Detail

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
Cash							
US DOLLAR	1.00	33,840.37	33,840.37	33,840.37		3.38 0.25	0.01 % ¹
PROCEEDS FROM PENDING SALES	1.00	6,330.00	6,330.00	6,330.00			
Total Cash			\$40,170.37	\$40,170.37	\$0.00	\$3.38 \$0.25	0.01%
US Fixed Income							
P FORD MOTOR CREDIT CO NOTES 7% OCT 1 2013 DTD 9/23/2003 345397-TZ-6 BB+ /BAA	106.70	6,000.00	6,402.12	6,465.00	(62.88)	420.00 178.12	1.56 %
LENNAR CORPORATION 5.6% MAY 31 2015 DTD 4/28/2005 526057-AS-3 B+ /B2	105.00	10,000.00	10,500.00	9,905.00	595.00	560.00 46.66	3.77 %
COMMUNITY HEALTH SYSTEMS 8 7/8% JUL 15 2015 DTD 07/25/2007 12543D-AF-7 B /B3	102.63	4,000.00	4,105.00	4,357.89	(252.89)	355.00 163.69	7.88 %

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