



GHISLAINE MAXWELL-HY ACCT. [REDACTED]
For the Period 4/1/12 to 4/30/12

Note: 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	<u>Adjusted Tax Cost</u> Original Cost	Unrealized Gain/Loss	<u>Est. Annual Income</u> Accrued Interest	Yield
Cash							
US DOLLAR	1.00	31,927.37	31,927.37	31,927.37		3.19 0.32	0.01% ¹
US Fixed Income							
FORD MOTOR CREDIT CO NOTES 7% OCT 1 2013 DTD 9/23/2003 345397-TZ-6 BB+ /BA1	106.99	10,000.00	10,699.40	10,775.00	(75.60)	700.00 58.33	1.97%
LENNAR CORPORATION 5.6% MAY 31 2015 DTD 4/28/2005 526057-AS-3 B+ /B2	104.25	10,000.00	10,425.00	9,905.00	520.00	560.00 233.33	4.12%
COMMUNITY HEALTH SYSTEMS 8 7/8% JUL 15 2015 DTD 07/25/2007 12543D-AF-7 B /B3	103.25	4,000.00	4,130.00	4,357.89	(227.89)	355.00 104.52	7.70%
D R HORTON INC 6 1/2% APR 15 2016 DTD 04/17/2006 23331A-AZ-2 BB- /BA2	109.00	10,000.00	10,900.00	10,495.00	405.00	650.00 28.88	4.02%

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