



GHISLAINE MAXWELL-HY ACCT. [REDACTED]
For the Period 5/1/12 to 5/31/12

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	21,360.82	21,360.82	21,360.82		2.13 0.28	0.01% ¹
COST OF PENDING PURCHASES	1.00	(7,595.00)	(7,595.00)	(7,595.00)			
PROCEEDS FROM PENDING SALES	1.00	9,222.50	9,222.50	9,222.50			
Total Cash			\$22,988.32	\$22,988.32	\$0.00	\$2.13 \$0.28	0.01%
US Fixed Income							
FORD MOTOR CREDIT CO NOTES 7% OCT 1 2013 DTD 9/23/2003 345397-TZ-6 BB+ /BAA	106.76	10,000.00	10,675.50	10,775.00	(99.50)	700.00 116.66	1.85%
LENNAR CORPORATION 5.6% MAY 31 2015 DTD 4/28/2005 526057-AS-3 B+ /B2	103.00	10,000.00	10,300.00	9,905.00	395.00	560.00 281.55	4.52%