



GHISLAINE MAXWELL-HY ACCT. [REDACTED]
For the Period 8/1/12 to 8/31/12

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	37,992.49	37,992.49	37,992.49		3.79 0.26	0.01 % ¹
PROCEEDS FROM PENDING SALES	1.00	4,002.50	4,002.50	4,002.50			
Total Cash			\$41,994.99	\$41,994.99	\$0.00	\$3.79 \$0.26	0.01%
US Fixed Income							
LENNAR CORPORATION 5.6% MAY 31 2015 DTD 4/28/2005 526057-AS-3 B+ /B2	105.75	10,000.00	10,575.00	9,905.00	670.00	560.00 140.00	3.39%
CITYCENTER HLDGS/FINANCE 7 5/8% JAN 15 2016 DTD 07/15/2011 178760-AB-0 B /B1	106.53	5,000.00	5,326.35	5,275.00	51.35	381.25 48.71	5.48%
D R HORTON INC 6 1/2% APR 15 2016 DTD 04/17/2006 23331A-AZ-2 BB- /BA2	110.89	10,000.00	11,089.30	10,495.00	594.30	650.00 245.55	3.28%

J.P.Morgan