



GHISLAINE MAXWELL-HY

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

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.

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	38,629.35	38,629.35	38,629.35		3.86 0.33	0.01 % ¹
US Fixed Income							
ROYAL BANK SCOTLAND GRP PLC 5.05% JAN 08 2015 DTD 12/08/2004 780097-AP-6 BB+ /BA3	103.85	10,000.00	10,385.40	10,336.25	49.15	505.00 200.59	2.58 %
LENNAR CORPORATION 5.6% MAY 31 2015 DTD 4/28/2005 526057-AS-3 BB- /BA3	106.25	10,000.00	10,625.00	9,905.00	720.00	560.00 281.55	2.38 %
CITYCENTER HLDGS/FINANCE 7 5/8% JAN 15 2016 DTD 07/15/2011 178760-AB-0 B /B1	107.00	5,000.00	5,350.00	5,275.00	75.00	381.25 144.02	4.75 %
D R HORTON INC 6 1/2% APR 15 2016 DTD 04/17/2006 23331A-AZ-2 BB- /BA2	111.25	10,000.00	11,125.00	10,495.00	630.00	650.00 83.05	2.42 %

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
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