



GHISLAINE MAXWELL-HY ACCT. [REDACTED]
For the Period 8/1/11 to 8/31/11

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	14,758.65	14,758.65	14,758.65		4.42 0.34	0.03% ¹
US Fixed Income							
AMERICAN GENERAL FINANCE MEDIUM TERM NOTES 5.85% JUN 1 2013 DTD 6/12/2006 02635P-TD-5 B /B3	96.00	20,000.00	19,200.00	20,000.00	(800.00)	1,170.00 292.50	8.34%
FORD MOTOR CREDIT CO NOTES 7% OCT 1 2013 DTD 9/23/2003 345397-TZ-6 BB- /BA2	106.71	10,000.00	10,670.60	10,775.00	(104.40)	700.00 291.66	3.63%
VERSO PAPER HLDGS LLC IN 11 1/2% JUL 01 2014 DTD 01/01/2010 92532B-AB-5 BB- /BA2	106.00	25,000.00	26,500.00	26,812.50	(312.50)	2,875.00 479.15	9.04%
LENNAR CORPORATION 5.6% MAY 31 2015 DTD 4/28/2005 526057-AS-3 B+ /B3	93.50	10,000.00	9,350.00	9,905.00	(555.00)	560.00 140.00	7.62%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

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