



GHISLAINE MAXWELL-HY ACCT. [REDACTED]
For the Period 9/1/11 to 9/30/11

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	18,896.50	18,896.50	18,896.50		5.66 0.45	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	85.50	20,000.00	17,100.00	20,000.00	(2,900.00)	1,170.00 390.00	16.09%
FORD MOTOR CREDIT CO NOTES 7% OCT 1 2013 DTD 9/23/2003 345397-TZ-6 BB- /BA2	105.01	10,000.00	10,501.20	10,775.00	(273.80)	700.00 350.00	4.36%
VERSO PAPER HLDGS LLC IN 11 1/2% JUL 01 2014 DTD 01/01/2010 92532B-AB-5 BB- /BA2	104.00	25,000.00	26,000.00	26,812.50	(812.50)	2,875.00 718.75	9.79%
LENNAR CORPORATION 5.6% MAY 31 2015 DTD 4/28/2005 526057-AS-3 B+ /B3	91.00	10,000.00	9,100.00	9,905.00	(805.00)	560.00 186.66	8.51%

J.P.Morgan

Page 5 of 16

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00050174

SDNY_GM_00319372

EFTA01522609