



GHISLAINE MAXWELL-HY ACCT. [REDACTED]
For the Period 10/1/11 to 10/31/11

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.

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	29,367.23	29,367.23	29,367.23		8.81 0.65	0.03% ¹
COST OF PENDING PURCHASES	1.00	(6,630.00)	(6,630.00)	(6,630.00)			
Total Cash			\$22,737.23	\$22,737.23	\$0.00	\$8.81 \$0.65	0.04%
US Fixed Income							
AMERICAN GENERAL FINANCE MEDIUM TERM NOTES 5.85% JUN 1 2013 DTD 6/12/2006 02635P-TD-5 B /B3	90.63	20,000.00	18,125.00	20,000.00	(1,875.00)	1,170.00 487.50	12.55%
FORD MOTOR CREDIT CO NOTES 7% OCT 1 2013 DTD 9/23/2003 345397-TZ-6 BB+ /BA1	107.54	10,000.00	10,754.20	10,775.00	(20.80)	700.00 58.33	2.92%
VERSO PAPER HLDGS LLC IN 11 1/2% JUL 01 2014 DTD 01/01/2010 92532B-AB-5 BB- /BA2	105.00	25,000.00	26,250.00	26,812.50	(562.50)	2,875.00 958.32	9.33%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
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