



GHISLAINE MAXWELL-HY ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11

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	21,550.99	21,550.99	21,550.99		6.46 0.70	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	88.00	20,000.00	17,600.00	20,000.00	(2,400.00)	1,170.00 97.50	15.60%
FORD MOTOR CREDIT CO NOTES 7% OCT 1 2013 DTD 9/23/2003 345397-TZ-6 BB+ /BA1	106.03	10,000.00	10,603.30	10,775.00	(171.70)	700.00 175.00	3.41%
VERSO PAPER HLDGS LLC IN 11 1/2% JUL 01 2014 DTD 01/01/2010 92532B-AB-5 BB- /BA2	102.00	25,000.00	25,500.00	26,812.50	(1,312.50)	2,875.00 1,445.47	10.57%
LENNAR CORPORATION 5.6% MAY 31 2015 DTD 4/28/2005 526057-AS-3 B+ /B3	98.50	10,000.00	9,850.00	9,905.00	(55.00)	560.00 46.66	6.09%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00050244

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