



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

	Price	Quantity	Value	<u>Adjusted Tax Cost</u> Original Cost	Unrealized Gain/Loss	<u>Est. Annual Income</u> Accrued Interest	Yield
US Fixed Income							
AMERICAN INTL GROUP 8.175% MAY 15 2058 DTD 05/15/2009 026874-BS-5 BBB /BAA	89.00	15,000.00	13,350.00	16,428.75	(3,078.75)	1,226.25 156.67	9.20%
Total US Fixed Income			\$972,205.15	\$991,727.71	(\$19,522.56)	\$71,910.25 \$16,398.67	6.95%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
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