



GHISLAINE MAXWELL-HY ACCT. [REDACTED]
For the Period 7/1/11 to 7/31/11

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
FORD MOTOR COMPANY GLOBAL LANDMARK SECURITIES NOTES 7.45% JUL 16 2031 DTD 7/16/99 345370-CA-6 BB- /BA3	113.98	10,000.00	11,398.20	11,475.00	(76.80)	745.00 31.04	6.22 %
GMAC 8% NOV 01 2031 DTD 12/31/2008 36186C-BY-8 B+ /B1	107.13	20,000.00	21,425.00	21,912.50	(487.50)	1,600.00 400.00	7.32 %
CAPITAL ONE CAPITAL IV 6.745% FEB 17 2037 DTD 02/05/2007 140422-AA-4 BB /BAA	100.50	20,000.00	20,100.00	20,275.00	(175.00)	1,349.00 614.54	6.70 %
AMERICAN INTL GROUP 8.175% MAY 15 2058 DTD 05/15/2009 026874-BS-5 BBB /BAA	109.00	15,000.00	16,350.00	16,428.75	(78.75)	1,226.25 258.87	7.48 %
Total US Fixed Income			\$974,464.75	\$974,680.95	(\$216.20)	\$70,866.50 \$18,043.24	6.52 %

J.P.Morgan

Page 14 of 35

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00050123

SDNY_GM_00319321
EFTA01522562