



GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 9/1/11 to 9/30/11

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
<b>US Fixed Income</b>							
<b>DAVITA INC</b> 6 3/8% NOV 01 2018 DTD 10/20/2010 23918K-AL-2 B /B2	96.00	10,000.00	9,600.00	10,200.00	(600.00)	637.50 265.62	7.10%
<b>CSC HOLDINGS LLC</b> 8 5/8% FEB 15 2019 DTD 02/12/2009 126307-AC-1 BB /BA3	109.75	10,000.00	10,975.00	11,425.00	(450.00)	862.50 110.20	6.91%
<b>HCA INC</b> 8 1/2% APR 15 2019 DTD 04/15/2010 404119-BF-5 BB /BA3	106.00	20,000.00	21,200.00	22,250.00	(1,050.00)	1,700.00 783.88	7.44%
<b>SPRINT CAPITAL CORP</b> 6.90% MAY 1 2019 DTD 5/6/99 852060-AG-7 BB- /B1	86.00	20,000.00	17,200.00	20,800.00	(3,600.00)	1,380.00 575.00	9.53%
<b>FOREST OIL CORPORATION</b> 7 1/4% JUN 15 2019 DTD 12/15/2007 346091-AZ-4 B /B1	98.50	20,000.00	19,700.00	20,400.00	(700.00)	1,450.00 426.94	7.51%
<b>LIMITED BRANDS INC</b> 8 1/2% JUN 15 2019 DTD 12/15/2009 532716-AR-8 BB+ /BA1	113.00	20,000.00	22,600.00	23,000.00	(400.00)	1,700.00 500.54	6.34%
<b>DISH DBS CORP</b> 7 7/8% SEP 01 2019 DTD 08/17/2009 25470X-AB-1 BB- /BA3	102.00	15,000.00	15,300.00	16,462.50	(1,162.50)	1,181.25 98.43	7.53%

J.P.Morgan

Page 10 of 16

Confidential Treatment Requested by JPMorgan  
Chase  
CONFIDENTIAL

JPM-SDNY-00050179

SDNY\_GM\_00319377

EFTA01522614