



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

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
CONSTELLATION BRANDS INC 7 1/4% MAY 15 2017 DTD 11/15/2007 21036P-AF-5 BB+ /BA2	110.00	15,000.00	16,500.00	16,500.00		1,087.50 501.45	5.15%
INGLES MARKETS INC 8 7/8% MAY 15 2017 DTD 05/12/2009 457030-AG-9 BB- /B1	107.25	10,000.00	10,725.00	10,775.00	(50.00)	887.50 409.23	7.26%
RRI ENERGY INC 7 7/8% JUN 15 2017 DTD 06/13/2007 74971X-AC-1 B /B3	101.50	25,000.00	25,375.00	25,187.50	187.50	1,968.75 743.75	7.54%
SERVICE CORP INTL 7% JUN 15 2017 DTD 06/15/2006 MULTI CPN 817565-BF-0 BB- /BA3	107.50	20,000.00	21,500.00	21,700.00	(200.00)	1,400.00 528.88	5.43%
SMITHFIELD FOODS INC SR NOTES 7 3/4% JUL 1 2017 DTD 6/22/2007 832248-AQ-1 BB- /B2	108.00	10,000.00	10,800.00	10,475.00	325.00	775.00 258.33	6.06%
PINNACLE ENTERTAINMENT 8 5/8% AUG 01 2017 DTD 02/01/2010 723456-AK-5 BB /B1	106.75	10,000.00	10,675.00	10,850.00	(175.00)	862.50 215.62	7.17%
CHESAPEAKE ENERGY CORP 6 1/2% AUG 15 2017 DTD 8/16/2005 165167-BS-5 BB+ /BA3	107.50	15,000.00	16,125.00	15,975.00	150.00	975.00 205.83	4.99%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
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