



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 | | | | | | | |
| CCO HLDGS LLC CAP CORP 7 1/4% OCT 30 2017 DTD 09/27/2010 1248EP-AQ-6 BB- /B1 | 104.50 | 15,000.00 | 15,675.00 | 15,825.00 | (150.00) | 1,087.50 3.01 | 6.34% |
| WINDSTREAM CORP 7 7/8% NOV 01 2017 DTD 10/08/2009 97381W-AJ-3 B+ /BA3 | 108.00 | 20,000.00 | 21,600.00 | 21,450.00 | 150.00 | 1,575.00 791.86 | 6.26% |
| CASCADES INC 7 3/4% DEC 15 2017 DTD 12/03/2009 146900-AG-0 B+ /BA3 | 98.00 | 10,000.00 | 9,800.00 | 10,475.00 | (675.00) | 775.00 292.77 | 8.17% |
| CLEAR CHANNEL WORLDWIDE 9 1/4% DEC 15 2017 DTD 06/15/2010 18451Q-AD-0 B /B2 | 108.50 | 10,000.00 | 10,850.00 | 11,000.00 | (150.00) | 925.00 349.44 | 7.49% |
| CABLEVISION SYSTEMS CORP SR NOTES 7 3/4% APR 15 2018 DTD 04/15/2010 12686C-AZ-2 B+ /B1 | 104.50 | 10,000.00 | 10,450.00 | 10,775.00 | (325.00) | 775.00 34.44 | 6.87% |
| ALLBRITTON COMMUNICATION 8% MAY 15 2018 DTD 04/30/2010 016745-AL-5 B /B2 | 100.50 | 10,000.00 | 10,050.00 | 10,300.00 | (250.00) | 800.00 368.88 | 7.90% |
| CKE RESTAURANTS INC 11 3/8% JUL 15 2018 DTD 07/12/2010 12561E-AK-1 B- /B2 | 107.50 | 10,000.00 | 10,750.00 | 11,050.00 | (300.00) | 1,137.50 334.93 | 9.82% |

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
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