



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							
METROPCS WIRELESS INC SR NOTES 7 7/8% SEP 01 2018 DTD 09/21/2010 591709-AK-6 B /B2	101.75	15,000.00	15,262.50	16,012.50	(750.00)	1,181.25 196.87	7.54%
FRONTIER COMMUNICATIONS SR NOTES 8 1/8% OCT 01 2018 DTD 10/01/2009 35906A-AB-4 BB /BA2	106.75	20,000.00	21,350.00	21,950.00	(600.00)	1,625.00 135.40	6.88%
P NIELSEN FINANCE LLC/CO 7 3/4% OCT 15 2018 DTD 04/15/2011 65409Q-AY-8 B+ /B2	110.25	8,000.00	8,820.00	8,835.00	(15.00)	620.00 4.30	5.93%
DAVITA INC 6 3/8% NOV 01 2018 DTD 10/20/2010 23918K-AL-2 B /B2	101.00	10,000.00	10,100.00	10,200.00	(100.00)	637.50 320.52	6.20%
CSC HOLDINGS LLC 8 5/8% FEB 15 2019 DTD 02/12/2009 126307-AC-1 BB /BA3	113.50	10,000.00	11,350.00	11,425.00	(75.00)	862.50 182.08	6.29%
HCA INC 8 1/2% APR 15 2019 DTD 04/15/2010 404119-BF-5 BB /BA3	110.00	20,000.00	22,000.00	22,250.00	(250.00)	1,700.00 75.54	6.77%
FOREST OIL CORPORATION 7 1/4% JUN 15 2019 DTD 12/15/2007 346091-AZ-4 B /B1	102.50	20,000.00	20,500.00	20,400.00	100.00	1,450.00 547.76	6.82%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00050199

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