



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							
LIMITED BRANDS INC 8 1/2% JUN 15 2019 DTD 12/15/2009 532716-AR-8 BB+ /BA1	116.50	20,000.00	23,300.00	23,000.00	300.00	1,700.00 642.22	5.79%
DISH DBS CORP 7 7/8% SEP 01 2019 DTD 08/17/2009 25470X-AB-1 BB- /BA2	109.75	15,000.00	16,462.50	16,462.50		1,181.25 196.87	6.28%
WEYERHAEUSER CO 7 3/8% OCT 01 2019 DTD 10/01/2009 962166-BV-5 BBB /BA1	110.37	10,000.00	11,037.30	11,509.70	(472.40)	737.50 61.45	5.73%
UNITED RENTALS NORTH AM 9 1/4% DEC 15 2019 DTD 11/17/2009 911365-AU-8 B /B3	112.50	15,000.00	16,875.00	16,687.50	187.50	1,387.50 524.16	7.19%
PIONEER NATURAL RESOURCE 7 1/2% JAN 15 2020 DTD 11/30/2009 723787-AJ-6 BB+ /BA1	113.22	20,000.00	22,644.60	22,800.00	(155.40)	1,500.00 441.66	5.48%
NEWFIELD EXPLORATION CO 6 7/8% FEB 01 2020 DTD 01/25/2010 651290-AN-8 BB+ /BA2	107.25	20,000.00	21,450.00	21,450.00		1,375.00 343.74	5.76%
LEAR CORP 8 1/8% MAR 15 2020 DTD 03/26/2010 521865-AS-4 BB /BA2	109.50	10,000.00	10,950.00	10,945.00	5.00	812.50 103.81	6.63%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
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