



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							
MGM RESORTS INTERNATIONAL 9% MAR 15 2020 DTD 03/15/2011 55303Q-AD-2 B /BA3	110.50	15,000.00	16,575.00	16,612.50	(37.50)	1,350.00 172.50	7.30%
BOISE PAPER HDG CO ISSR 8% APR 01 2020 DTD 03/19/2010 09747G-AB-9 BB /BA3	105.25	5,000.00	5,262.50	5,312.50	(50.00)	400.00 33.33	7.16%
CONSOL ENERGY INC 8 1/4% APR 01 2020 DTD 10/01/2010 20854P-AF-6 BB /B1	109.50	15,000.00	16,425.00	16,556.25	(131.25)	1,237.50 103.12	6.75%
US STEEL CORP SR NOTES 7 3/8% APR 01 2020 DTD 03/19/2010 912909-AF-5 BB /B1	94.00	10,000.00	9,400.00	10,437.50	(1,037.50)	737.50 61.45	8.38%
CF INDUSTRIES INC 7 1/8% MAY 01 2020 DTD 04/23/2010 12527G-AB-9 BB+ /BA1	116.38	10,000.00	11,637.50	11,675.00	(37.50)	712.50 358.22	4.76%
OMNICARE INC 7 3/4% JUN 01 2020 DTD 05/18/2010 681904-AM-0 BB /BA3	107.75	15,000.00	16,162.50	16,320.00	(157.50)	1,162.50 484.36	6.55%
WYNN LAS VEGAS LLC CORP 7 3/4% AUG 15 2020 DTD 08/04/2010 983130-AR-6 BBB /BA3	110.00	10,000.00	11,000.00	10,950.00	50.00	775.00 163.61	6.25%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

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