



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
<b>US Fixed Income</b>							
<b>NRG ENERGY INC</b> 8 1/4% SEP 01 2020 DTD 03/01/2011 629377-BJ-0 BB- /B1	103.50	15,000.00	15,525.00	15,637.50	(112.50)	1,237.50 206.25	7.69%
<b>BALL CORP</b> SR NOTES 6 3/4% SEP 15 2020 DTD 03/22/2010 058498-AP-1 BB+ /BA1	107.75	15,000.00	16,162.50	16,050.00	112.50	1,012.50 129.37	5.63%
<b>ARCH COAL INC</b> 7 1/4% OCT 01 2020 DTD 08/09/2010 039380-AC-4 B+ /B1	103.75	15,000.00	15,562.50	15,450.00	112.50	1,087.50 90.61	6.68%
<b>BE AEROSPACE INC</b> SR NOTES 6 7/8% OCT 01 2020 DTD 09/16/2010 055381-AR-8 BB /BA3	107.75	15,000.00	16,162.50	16,012.50	150.00	1,031.25 85.93	5.75%
<b>ENERGY TRANSFER EQUITY</b> 7 1/2% OCT 15 2020 DTD 09/20/2010 29273V-AC-4 BB- /BA2	108.00	20,000.00	21,600.00	21,450.00	150.00	1,500.00 66.66	6.32%
<b>INTL LEASE FINANCE CORP</b> 8 1/4% DEC 15 2020 DTD 12/07/2010 459745-GF-6 BBB /B1	103.50	15,000.00	15,525.00	16,540.00	(1,015.00)	1,237.50 467.49	7.71%
<b>AMERIGAS PART FIN CORP</b> SR NOTES 6 1/2% MAY 20 2021 DTD 01/20/2011 030981-AF-1 NA /BA3	99.00	15,000.00	14,850.00	15,337.50	(487.50)	975.00 436.03	6.64%

J.P.Morgan

Page 13 of 19

Confidential Treatment Requested by JPMorgan  
Chase  
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