



GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 11/1/11 to 11/30/11

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
INGLES MARKETS INC 8 7/8% MAY 15 2017 DTD 05/12/2009 457030-AG-9 BB- /B1	106.00	10,000.00	10,600.00	10,775.00	(175.00)	887.50 39.44	7.51 %
RRI ENERGY INC 7 7/8% JUN 15 2017 DTD 06/13/2007 74971X-AC-1 B /B3	96.50	25,000.00	24,125.00	25,187.50	(1,062.50)	1,968.75 907.80	8.68 %
SERVICE CORP INTL 7% JUN 15 2017 DTD 06/15/2006 MULTI CPN 817565-BF-0 BB- /BA3	107.00	20,000.00	21,400.00	21,700.00	(300.00)	1,400.00 645.54	5.52 %
SMITHFIELD FOODS INC SR NOTES 7 3/4% JUL 1 2017 DTD 6/22/2007 832248-AQ-1 BB- /B2	108.38	10,000.00	10,837.50	10,475.00	362.50	775.00 322.91	5.96 %
PINNACLE ENTERTAINMENT 8 5/8% AUG 01 2017 DTD 02/01/2010 723456-AK-5 BB /B1	105.00	10,000.00	10,500.00	10,850.00	(350.00)	862.50 287.50	7.52 %
CHESAPEAKE ENERGY CORP 6 1/2% AUG 15 2017 DTD 8/16/2005 165167-BS-5 BB+ /BA3	104.50	15,000.00	15,675.00	15,975.00	(300.00)	975.00 287.07	5.57 %
CCO HLDGS LLC CAP CORP 7 1/4% OCT 30 2017 DTD 09/27/2010 1248EP-AQ-6 BB- /B1	102.13	15,000.00	15,318.75	15,825.00	(506.25)	1,087.50 93.64	6.81 %

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
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