



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							
FRONTIER COMMUNICATIONS SR NOTES 8 1/8% OCT 01 2018 DTD 10/01/2009 35906A-AB-4 BB /BA2	95.50	20,000.00	19,100.00	21,950.00	(2,850.00)	1,625.00 270.82	9.02%
NIELSEN FINANCE LLC/CO 7 3/4% OCT 15 2018 DTD 04/15/2011 65409Q-AY-8 B+ /B2	105.75	10,000.00	10,575.00	11,040.00	(465.00)	775.00 99.02	6.69%
DAVITA INC 6 3/8% NOV 01 2018 DTD 10/20/2010 23918K-AL-2 B /B2	98.25	10,000.00	9,825.00	10,200.00	(375.00)	637.50 53.12	6.69%
CSC HOLDINGS LLC 8 5/8% FEB 15 2019 DTD 02/12/2009 126307-AC-1 BB /BA3	111.50	10,000.00	11,150.00	11,425.00	(275.00)	862.50 253.95	6.59%
HCA INC 8 1/2% APR 15 2019 DTD 04/15/2010 404119-BF-5 BB /BA3	108.00	20,000.00	21,600.00	22,250.00	(650.00)	1,700.00 217.22	7.09%
FOREST OIL CORPORATION 7 1/4% JUN 15 2019 DTD 12/15/2007 346091-AZ-4 B /B1	99.00	20,000.00	19,800.00	20,400.00	(600.00)	1,450.00 668.60	7.42%
LIMITED BRANDS INC 8 1/2% JUN 15 2019 DTD 12/15/2009 532716-AR-8 BB+ /BA1	115.50	20,000.00	23,100.00	23,000.00	100.00	1,700.00 783.88	5.92%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

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