



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							
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 66.66	7.15%
CONSOL ENERGY INC 8 1/4% APR 01 2020 DTD 10/01/2010 20854P-AF-6 BB /B1	107.50	15,000.00	16,125.00	16,556.25	(431.25)	1,237.50 206.25	7.04%
US STEEL CORP SR NOTES 7 3/8% APR 01 2020 DTD 03/19/2010 912909-AF-5 BB /B1	95.13	10,000.00	9,512.50	10,437.50	(925.00)	737.50 122.91	8.19%
CF INDUSTRIES INC 7 1/8% MAY 01 2020 DTD 04/23/2010 12527G-AB-9 BB+ /BA1	117.75	10,000.00	11,775.00	11,675.00	100.00	712.50 59.37	4.56%
OMNICARE INC 7 3/4% JUN 01 2020 DTD 05/18/2010 681904-AM-0 BB /BA3	105.38	15,000.00	15,806.25	16,320.00	(513.75)	1,162.50 581.25	6.90%
WYNN LAS VEGAS LLC CORP 7 3/4% AUG 15 2020 DTD 08/04/2010 983130-AR-6 BBB /BA2	107.75	10,000.00	10,775.00	10,950.00	(175.00)	775.00 228.19	6.56%
NRG ENERGY INC 8 1/4% SEP 01 2020 DTD 03/01/2011 629377-BJ-0 BB- /B1	98.50	15,000.00	14,775.00	15,637.50	(862.50)	1,237.50 309.37	8.49%

J.P.Morgan

Page 12 of 20

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

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