



GHISLAINE MAXWELL-HY ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
COMMUNITY HEALTH SYSTEMS 8 7/8% JUL 15 2015 DTD 07/25/2007 12543D-AF-7 B /B3	103.25	9,000.00	9,292.50	9,805.26	(512.76)	798.75 368.30	7.80%
D R HORTON INC 6 1/2% APR 15 2016 DTD 04/17/2006 23331A-AZ-2 BB- /BA3	103.63	10,000.00	10,362.50	10,495.00	(132.50)	650.00 137.22	5.54%
HEALTH MANAGEMENT ASSOCIATION 6 1/8% APR 15 2016 DTD 04/21/2006 421933-AH-5 BB- /NA	103.50	10,000.00	10,350.00	10,400.00	(50.00)	612.50 129.30	5.20%
STEEL DYNAMICS INC 7.75% APR 15 2016 DTD 04/03/2008 858119-AN-0 BB+ /BA2	104.25	15,000.00	15,637.50	15,862.50	(225.00)	1,162.50 245.41	6.59%
SUPERVALU INC 8% MAY 01 2016 DTD 05/07/2009 868536-AT-0 B /B2	103.25	10,000.00	10,325.00	10,375.00	(50.00)	800.00 133.33	7.11%
CRICKET COMMUNICATIONS INC 7 3/4% MAY 15 2016 DTD 11/15/2009 226566-AK-3 B+ /BA2	103.25	15,000.00	15,487.50	16,050.00	(562.50)	1,162.50 148.53	6.87%
GOODYEAR TIRE & RUBBER C 10 1/2% MAY 15 2016 DTD 05/11/2009 382550-AZ-4 B+ /B1	110.25	10,000.00	11,025.00	11,275.00	(250.00)	1,050.00 134.16	7.69%

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Confidential Treatment Requested by JPMorgan
Chase
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