



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							
HCA INC 8 1/2% APR 15 2019 DTD 04/15/2010 404119-BF-5 BB /BA3	109.50	20,000.00	21,900.00	22,250.00	(350.00)	1,700.00 358.88	6.82%
FOREST OIL CORPORATION 7 1/4% JUN 15 2019 DTD 12/15/2007 346091-AZ-4 B /B1	102.00	20,000.00	20,400.00	20,400.00		1,450.00 64.44	6.90%
LIMITED BRANDS INC 8 1/2% JUN 15 2019 DTD 12/15/2009 532716-AR-8 BB+ /BA1	116.50	20,000.00	23,300.00	23,000.00	300.00	1,700.00 75.54	5.75%
DISH DBS CORP 7 7/8% SEP 01 2019 DTD 08/17/2009 25470X-AB-1 BB- /BA2	113.00	15,000.00	16,950.00	16,462.50	487.50	1,181.25 393.75	5.75%
WEYERHAEUSER CO 7 3/8% OCT 01 2019 DTD 10/01/2009 962166-BV-5 BBB /BA1	112.67	10,000.00	11,266.70	11,509.70	(243.00)	737.50 184.37	5.35%
UNITED RENTALS NORTH AM 9 1/4% DEC 15 2019 DTD 11/17/2009 911365-AU-8 B /B3	104.75	15,000.00	15,712.50	16,687.50	(975.00)	1,387.50 61.66	8.42%
PIONEER NATURAL RESOURCE 7 1/2% JAN 15 2020 DTD 11/30/2009 723787-AJ-6 BBB /BA1	117.28	20,000.00	23,456.80	22,800.00	656.80	1,500.00 691.66	4.87%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
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