



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							
NEWFIELD EXPLORATION CO 6 7/8% FEB 01 2020 DTD 01/25/2010 651290-AN-8 BB+ /BA2	107.00	20,000.00	21,400.00	21,450.00	(50.00)	1,375.00 572.90	5.78%
LEAR CORP 8 1/8% MAR 15 2020 DTD 03/26/2010 521865-AS-4 BB /BA2	110.00	10,000.00	11,000.00	10,945.00	55.00	812.50 239.23	6.53%
MGM RESORTS INTERNATIONAL 9% MAR 15 2020 DTD 03/15/2011 55303Q-AD-2 B+ /BA2	110.75	15,000.00	16,612.50	16,612.50		1,350.00 397.50	7.24%
BOISE PAPER HDG CO ISSR 8% APR 01 2020 DTD 03/19/2010 09747G-AB-9 BB /BA3	105.75	5,000.00	5,287.50	5,312.50	(25.00)	400.00 100.00	7.07%
CONSOL ENERGY INC 8 1/4% APR 01 2020 DTD 10/01/2010 20854P-AF-6 BB /B1	110.50	15,000.00	16,575.00	16,556.25	18.75	1,237.50 309.37	6.58%
US STEEL CORP SR NOTES 7 3/8% APR 01 2020 DTD 03/19/2010 912909-AF-5 BB /B1	97.50	10,000.00	9,750.00	10,437.50	(687.50)	737.50 184.37	7.79%
CF INDUSTRIES INC 7 1/8% MAY 01 2020 DTD 04/23/2010 12527G-AB-9 BB+ /BA1	118.25	10,000.00	11,825.00	11,675.00	150.00	712.50 118.75	4.48%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
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