



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
<b>US Fixed Income</b>							
<b>OMNICARE INC</b> 7 3/4% JUN 01 2020 DTD 05/18/2010 681904-AM-0 BB /BA3	107.38	15,000.00	16,106.25	16,320.00	(213.75)	1,162.50 96.87	6.59%
<b>WYNN LAS VEGAS LLC CORP</b> 7 3/4% AUG 15 2020 DTD 08/04/2010 983130-AR-6 BBB /BA2	111.00	10,000.00	11,100.00	10,950.00	150.00	775.00 292.77	6.09%
<b>NRG ENERGY INC</b> 8 1/4% SEP 01 2020 DTD 03/01/2011 629377-BJ-0 BB- /B1	100.50	15,000.00	15,075.00	15,637.50	(562.50)	1,237.50 412.50	8.17%
<b>BALL CORP</b> SR NOTES 6 3/4% SEP 15 2020 DTD 03/22/2010 058498-AP-1 BB+ /BA1	108.75	15,000.00	16,312.50	16,050.00	262.50	1,012.50 298.12	5.47%
<b>ARCH COAL INC</b> 7 1/4% OCT 01 2020 DTD 08/09/2010 039380-AC-4 B+ /B1	102.25	15,000.00	15,337.50	15,450.00	(112.50)	1,087.50 271.87	6.90%
<b>BE AEROSPACE INC</b> SR NOTES 6 7/8% OCT 01 2020 DTD 09/16/2010 055381-AR-8 BB /BA2	109.00	15,000.00	16,350.00	16,012.50	337.50	1,031.25 257.80	5.56%
<b>ENERGY TRANSFER EQUITY</b> 7 1/2% OCT 15 2020 DTD 09/20/2010 29273V-AC-4 BB- /BA2	109.25	20,000.00	21,850.00	21,450.00	400.00	1,500.00 316.66	6.12%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan  
Chase  
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