



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							
INTL LEASE FINANCE CORP 8 1/4% DEC 15 2020 DTD 12/07/2010 459745-GF-6 BBB /B1	101.00	15,000.00	15,150.00	16,540.00	(1,390.00)	1,237.50 54.99	8.09%
AMERIGAS PART FIN CORP SR NOTES 6 1/2% MAY 20 2021 DTD 01/20/2011 030981-AF-1 NA /BA3	98.25	15,000.00	14,737.50	15,337.50	(600.00)	975.00 111.03	6.75%
IRON MOUNTAIN INC 8 3/8% AUG 15 2021 DTD 08/10/2009 46284P-AM-6 B+ /B1	106.50	15,000.00	15,975.00	15,900.00	75.00	1,256.25 474.57	7.42%
NAVISTAR INTL CORP SR NOTES 8 1/4% NOV 01 2021 DTD 10/28/2009 63934E-AM-0 BB- /B1	106.38	10,000.00	10,637.50	10,987.50	(350.00)	825.00 137.50	7.33%
FORD MOTOR COMPANY GLOBAL LANDMARK SECURITIES NOTES 7.45% JUL 16 2031 DTD 7/16/99 345370-CA-6 BB+ /BA2	120.00	10,000.00	12,000.00	11,475.00	525.00	745.00 341.45	5.73%
GMAC 8% NOV 01 2031 DTD 12/31/2008 36186C-BY-8 B+ /B1	96.50	20,000.00	19,300.00	21,912.50	(2,612.50)	1,600.00 266.66	8.36%
CAPITAL ONE CAPITAL IV 6.745% FEB 17 2037 DTD 02/05/2007 140422-AA-4 BB+ /BAA	98.75	20,000.00	19,750.00	20,275.00	(525.00)	1,349.00 502.12	6.85%

J.P.Morgan

Page 16 of 23

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00050253

SDNY_GM_00319451

EFTA01522683