



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

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
<b>US Fixed Income</b>							
<b>ALLBRITTON COMMUNICATION</b> 8% MAY 15 2018 DTD 04/30/2010 016745-AL-5 B /B2	103.25	10,000.00	10,325.00	10,300.00	25.00	800.00 168.88	7.34%
<b>CKE RESTAURANTS INC</b> 11 3/8% JUL 15 2018 DTD 07/12/2010 12561E-AK-1 B- /B2	113.50	9,000.00	10,215.00	9,945.00	270.00	1,023.75 45.49	8.60%
<b>METROPCS WIRELESS INC</b> SR NOTES 7 7/8% SEP 01 2018 DTD 09/21/2010 591709-AK-6 B /B2	105.50	15,000.00	15,825.00	16,012.50	(187.50)	1,181.25 492.18	6.82%
<b>FRONTIER COMMUNICATIONS</b> SR NOTES 8 1/8% OCT 01 2018 DTD 10/01/2009 35906A-AB-4 BB /BA2	99.75	20,000.00	19,950.00	21,950.00	(2,000.00)	1,625.00 541.66	8.17%
<b>NIELSEN FINANCE LLC/CO</b> 7 3/4% OCT 15 2018 DTD 04/15/2011 65409Q-AY-8 BB- /B2	111.38	10,000.00	11,137.50	11,040.00	97.50	775.00 228.19	5.68%
<b>DAVITA INC</b> 6 3/8% NOV 01 2018 DTD 10/20/2010 23918K-AL-2 B /B2	105.25	10,000.00	10,525.00	10,200.00	325.00	637.50 159.37	5.43%
<b>CSC HOLDINGS LLC</b> 8 5/8% FEB 15 2019 DTD 02/12/2009 126307-AC-1 BB /BA3	116.75	10,000.00	11,675.00	11,425.00	250.00	862.50 397.70	5.70%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan  
Chase  
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