



GHISLAINE MAXWELL-HY ACCT. [REDACTED]
For the Period 2/1/12 to 2/29/12

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
CABLEVISION SYSTEMS CORP SR NOTES 7 3/4% APR 15 2018 DTD 04/15/2010 12686C-AZ-2 B+ /B1	109.00	10,000.00	10,900.00	10,775.00	125.00	775.00 292.77	5.97%
ALLBRITTON COMMUNICATION 8% MAY 15 2018 DTD 04/30/2010 016745-AL-5 B /B2	105.75	10,000.00	10,575.00	10,300.00	275.00	800.00 235.55	6.84%
CKE RESTAURANTS INC 11 3/8% JUL 15 2018 DTD 07/12/2010 12561E-AK-1 B- /B2	114.00	9,000.00	10,260.00	9,945.00	315.00	1,023.75 130.80	8.48%
METROPCS WIRELESS INC SR NOTES 7 7/8% SEP 01 2018 DTD 09/21/2010 591709-AK-6 B /B2	107.25	15,000.00	16,087.50	16,012.50	75.00	1,181.25 587.34	6.49%
FRONTIER COMMUNICATIONS SR NOTES 8 1/8% OCT 01 2018 DTD 10/01/2009 35906A-AB-4 BB /BA2	107.75	20,000.00	21,550.00	21,950.00	(400.00)	1,625.00 677.08	6.65%
NIELSEN FINANCE LLC/CO 7 3/4% OCT 15 2018 DTD 04/15/2011 65409Q-AY-8 BB- /B2	111.25	10,000.00	11,125.00	11,040.00	85.00	775.00 292.77	5.69%
DAVITA INC 6 3/8% NOV 01 2018 DTD 10/20/2010 23918K-AL-2 B /B2	106.00	10,000.00	10,600.00	10,200.00	400.00	637.50 212.50	5.29%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

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