



GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/11 to 7/31/11

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
HOST HOTELS & RESORTS LP 6 3/4% JUN 01 2016 DTD 04/04/2006 44108E-BA-5 BB+ /BA1	103.13	10,000.00	10,312.50	10,375.00	(62.50)	675.00 112.50	5.99%
SEAGATE TECHNOLOGY HDD H SR NOTES 6.80% OCT 1 2016 DTD 9/20/2006 81180R-AE-2 BB+ /BA1	106.00	10,000.00	10,600.00	10,600.00		680.00 226.66	5.45%
HANESBRANDS INC 8% DEC 15 2016 DTD 12/10/2009 410345-AF-9 BB- /B1	109.88	10,000.00	10,987.50	10,825.00	162.50	800.00 102.22	5.83%
RITE AID CORP 7 1/2% MAR 01 2017 DTD 02/21/2007 767754-BL-7 B- /CAA	102.00	20,000.00	20,400.00	20,150.00	250.00	1,500.00 625.00	7.06%
JARDEN CORP SR SUB NOTES 7 1/2% MAY 1 2017 DTD 2/13/2007 471109-AB-4 B /B2	104.63	10,000.00	10,462.50	10,487.50	(25.00)	750.00 187.50	6.52%
CONSTELLATION BRANDS INC 7 1/4% MAY 15 2017 DTD 11/15/2007 21036P-AF-5 BB+ /BA2	109.50	15,000.00	16,425.00	16,500.00	(75.00)	1,087.50 229.57	5.32%
INGLES MARKETS INC 8 7/8% MAY 15 2017 DTD 05/12/2009 457030-AG-9 BB- /B1	107.50	10,000.00	10,750.00	10,775.00	(25.00)	887.50 187.36	7.26%

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Confidential Treatment Requested by JPMorgan
Chase
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