



GHISLAINE MAXWELL-HY ACCT. [REDACTED]
For the Period 9/1/11 to 9/30/11

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
RRI ENERGY INC 7 7/8% JUN 15 2017 DTD 06/13/2007 74971X-AC-1 B /B3	92.00	25,000.00	23,000.00	25,187.50	(2,187.50)	1,968.75 579.67	9.73%
SERVICE CORP INTL 7% JUN 15 2017 DTD 06/15/2006 MULTI CPN 817565-BF-0 BB- /BA3	103.50	20,000.00	20,700.00	21,700.00	(1,000.00)	1,400.00 412.22	6.26%
SMITHFIELD FOODS INC SR NOTES 7 3/4% JUL 1 2017 DTD 6/22/2007 832248-AQ-1 B+ /B2	102.75	10,000.00	10,275.00	10,475.00	(200.00)	775.00 193.75	7.15%
PINNACLE ENTERTAINMENT 8 5/8% AUG 01 2017 DTD 02/01/2010 723456-AK-5 BB /B1	100.75	10,000.00	10,075.00	10,850.00	(775.00)	862.50 143.75	8.46%
CHESAPEAKE ENERGY CORP 6 1/2% AUG 15 2017 DTD 8/16/2005 165167-BS-5 BB+ /BA3	103.50	15,000.00	15,525.00	15,975.00	(450.00)	975.00 124.57	5.79%
CCO HLDGS LLC CAP CORP 7 1/4% OCT 30 2017 DTD 09/27/2010 1248EP-AQ-6 BB- /B1	100.00	15,000.00	15,000.00	15,825.00	(825.00)	1,087.50 456.13	7.25%
WINDSTREAM CORP 7 7/8% NOV 01 2017 DTD 10/08/2009 97381W-AJ-3 B+ /BA3	101.25	20,000.00	20,250.00	21,450.00	(1,200.00)	1,575.00 656.24	7.61%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
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