



GHISLAINE MAXWELL-HY ACCT. [REDACTED]
For the Period 10/1/11 to 10/31/11

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
LENNAR CORPORATION 5.6% MAY 31 2015 DTD 4/28/2005 526057-AS-3 B+ /B3	98.25	10,000.00	9,825.00	9,905.00	(80.00)	560.00 233.33	6.15%
COMMUNITY HEALTH SYSTEMS 8 7/8% JUL 15 2015 DTD 07/25/2007 12543D-AF-7 B /B3	102.38	15,000.00	15,356.25	15,525.00	(168.75)	1,331.25 391.96	8.11%
D R HORTON INC 6 1/2% APR 15 2016 DTD 04/17/2006 23331A-AZ-2 BB- /BA3	102.25	10,000.00	10,225.00	10,495.00	(270.00)	650.00 28.88	5.92%
HEALTH MANAGEMENT ASSOCIATION 6 1/8% APR 15 2016 DTD 04/21/2006 421933-AH-5 BB- /NA	101.50	10,000.00	10,150.00	10,400.00	(250.00)	612.50 27.22	5.74%
STEEL DYNAMICS INC 7.75% APR 15 2016 DTD 04/03/2008 858119-AN-0 BB+ /BA2	105.25	15,000.00	15,787.50	15,862.50	(75.00)	1,162.50 51.66	6.38%
SUPERVALU INC 8% MAY 01 2016 DTD 05/07/2009 868536-AT-0 B /B2	105.00	10,000.00	10,500.00	10,375.00	125.00	800.00 402.22	6.69%
CRICKET COMMUNICATIONS INC 7 3/4% MAY 15 2016 DTD 11/15/2009 226566-AK-3 B+ /BA2	103.75	15,000.00	15,562.50	16,050.00	(487.50)	1,162.50 536.04	6.78%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
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