



GHISLAINE MAXWELL-HY ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
CHESAPEAKE ENERGY CORP 6 1/2% AUG 15 2017 DTD 8/16/2005 165167-BS-5 BB+ /BA3	106.50	15,000.00	15,975.00	15,975.00		975.00 368.32	5.15%
CCO HLDGS LLC CAP CORP 7 1/4% OCT 30 2017 DTD 09/27/2010 1248EP-AQ-6 BB- /B1	105.38	15,000.00	15,806.25	15,825.00	(18.75)	1,087.50 184.26	6.14%
WINDSTREAM CORP 7 7/8% NOV 01 2017 DTD 10/08/2009 97381W-AJ-3 B+ /BA3	108.25	20,000.00	21,650.00	21,450.00	200.00	1,575.00 262.50	6.17%
CASCADES INC 7 3/4% DEC 15 2017 DTD 12/03/2009 146900-AG-0 B+ /BA3	99.00	10,000.00	9,900.00	10,475.00	(575.00)	775.00 34.44	7.96%
CLEAR CHANNEL WORLDWIDE 9 1/4% DEC 15 2017 DTD 06/15/2010 18451Q-AD-0 B /B2	108.00	10,000.00	10,800.00	11,000.00	(200.00)	925.00 41.11	7.56%
EQUINIX INC SR NOTES 8 1/8% MAR 01 2018 DTD 03/03/2010 29444U-AJ-5 BB- /BA2	109.00	10,000.00	10,900.00	10,772.50	127.50	812.50 270.83	6.34%
CABLEVISION SYSTEMS CORP SR NOTES 7 3/4% APR 15 2018 DTD 04/15/2010 12686C-AZ-2 B+ /B1	106.00	10,000.00	10,600.00	10,775.00	(175.00)	775.00 163.61	6.57%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
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