



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							
DAVITA INC 6 3/8% NOV 01 2018 DTD 10/20/2010 23918K-AL-2 B /B2	102.13	10,000.00	10,212.50	10,200.00	12.50	637.50 159.37	6.01 %
CSC HOLDINGS LLC 8 5/8% FEB 15 2019 DTD 02/12/2009 126307-AC-1 BB /BA3	114.50	10,000.00	11,450.00	11,425.00	25.00	862.50 397.70	6.19 %
HCA INC 8 1/2% APR 15 2019 DTD 04/15/2010 404119-BF-5 BB /BA3	110.25	20,000.00	22,050.00	22,250.00	(200.00)	1,700.00 500.54	6.77 %
SPRINT CAPITAL CORP 6.90% MAY 1 2019 DTD 5/6/99 852060-AG-7 BB- /B1	102.25	20,000.00	20,450.00	20,800.00	(350.00)	1,380.00 345.00	6.52 %
FOREST OIL CORPORATION 7 1/4% JUN 15 2019 DTD 12/15/2007 346091-AZ-4 BB- /B1	104.00	20,000.00	20,800.00	20,400.00	400.00	1,450.00 185.26	6.59 %
LIMITED BRANDS INC 8 1/2% JUN 15 2019 DTD 12/15/2009 532716-AR-8 BB+ /BA1	115.00	20,000.00	23,000.00	23,000.00		1,700.00 217.22	6.07 %
DISH DBS CORP 7 7/8% SEP 01 2019 DTD 08/17/2009 25470X-AB-1 BB- /BA3	109.88	15,000.00	16,481.25	16,462.50	18.75	1,181.25 492.18	6.30 %

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
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