



GHISLAINE MAXWELL-HY ACCT. [REDACTED]
For the Period 2/1/12 to 2/29/12

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
CSC HOLDINGS LLC 8 5/8% FEB 15 2019 DTD 02/12/2009 126307-AC-1 BB /BA3	118.00	10,000.00	11,800.00	11,425.00	375.00	862.50 38.33	5.48 %
HCA INC 8 1/2% APR 15 2019 DTD 04/15/2010 404119-BF-5 BB /BA3	112.00	20,000.00	22,400.00	22,250.00	150.00	1,700.00 642.22	6.38 %
FOREST OIL CORPORATION 7 1/4% JUN 15 2019 DTD 12/15/2007 346091-AZ-4 B /B1	100.75	20,000.00	20,150.00	20,400.00	(250.00)	1,450.00 306.10	7.11 %
LIMITED BRANDS INC 8 1/2% JUN 15 2019 DTD 12/15/2009 532716-AR-8 BB+ /BA1	119.50	20,000.00	23,900.00	23,000.00	900.00	1,700.00 358.88	5.25 %
DISH DBS CORP 7 7/8% SEP 01 2019 DTD 08/17/2009 25470X-AB-1 BB- /BA2	117.50	15,000.00	17,625.00	16,462.50	1,162.50	1,181.25 587.34	5.05 %
WEYERHAEUSER CO 7 3/8% OCT 01 2019 DTD 10/01/2009 962166-BV-5 BBB /BA1	114.56	10,000.00	11,456.30	11,509.70	(53.40)	737.50 307.29	5.04 %
UNITED RENTALS NORTH AM 9 1/4% DEC 15 2019 DTD 11/17/2009 911365-AU-8 B /B3	110.50	15,000.00	16,575.00	16,687.50	(112.50)	1,387.50 292.90	7.45 %

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
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