



GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/12 to 7/31/12

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
NRG ENERGY INC 8 1/4% SEP 01 2020 DTD 03/01/2011 629377-BJ-0 BB- /B1	107.63	15,000.00	16,143.75	15,637.50	506.25	1,237.50 515.62	7.00%
BALL CORP SR NOTES 6 3/4% SEP 15 2020 DTD 03/22/2010 058498-AP-1 BB+ /BA1	111.00	15,000.00	16,650.00	16,050.00	600.00	1,012.50 382.50	5.08%
ARCH COAL INC 7 1/4% OCT 01 2020 DTD 08/09/2010 039380-AC-4 B- /B3	87.13	3,000.00	2,613.75	3,090.00	(476.25)	217.50 72.49	9.55%
BE AEROSPACE INC SR NOTES 6 7/8% OCT 01 2020 DTD 09/16/2010 055381-AR-8 BB /BA2	111.00	15,000.00	16,650.00	16,012.50	637.50	1,031.25 343.74	5.20%
ENERGY TRANSFER EQUITY 7 1/2% OCT 15 2020 DTD 09/20/2010 29273V-AC-4 BB /BA2	114.53	20,000.00	22,906.00	21,450.00	1,456.00	1,500.00 441.66	5.29%
SUNGARD DATA SYSTEMS INC SR SUB 7 5/8% NOV 15 2020 DTD 11/16/2010 CALLABLE 11/15/2015 @ 103.81 867363-AU-7 B /CAA	107.50	5,000.00	5,375.00	5,375.00		381.25 80.48	6.44%
COVANTA HOLDING CORP SR NOTES 7 1/4% DEC 01 2020 DTD 12/01/2010 22282E-AD-4 B+ /BA3	110.22	3,000.00	3,306.45	3,255.00	51.45	217.50 36.24	5.69%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
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