



GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 8/1/12 to 8/31/12

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
HEALTH MANAGEMENT ASSOCIATION 6 1/8% APR 15 2016 DTD 04/21/2006 421933-AH-5 BB- /NR	108.25	10,000.00	10,825.00	10,400.00	425.00	612.50 231.38	3.67%
SUPERVALU INC 8% MAY 01 2016 DTD 05/07/2009 868536-AT-0 B- /CAA	89.75	10,000.00	8,975.00	10,375.00	(1,400.00)	800.00 266.66	11.50%
CRICKET COMMUNICATIONS INC 7 3/4% MAY 15 2016 DTD 11/15/2009 226566-AK-3 B+ /BA2	105.63	15,000.00	15,843.75	16,050.00	(206.25)	1,162.50 342.28	6.03%
P HOST HOTELS & RESORTS LP 6 3/4% JUN 01 2016 DTD 04/04/2006 44108E-BA-5 BB+ /BA1	102.75	8,000.00	8,220.00	8,300.00	(80.00)	540.00 135.00	5.92%
BANK OF AMERICA CORP 3 3/4% JUL 12 2016 DTD 07/12/2011 06051G-EK-1 A- /BAA	104.62	5,000.00	5,230.75	4,581.50	649.25	187.50 25.52	2.49%
SEAGATE TECHNOLOGY HDD H SR NOTES 6.80% OCT 1 2016 DTD 9/20/2006 81180R-AE-2 BB+ /BA1	110.63	10,000.00	11,062.50	10,600.00	462.50	680.00 283.33	3.96%
SPRINT NEXTEL CORP 6% DEC 1 2016 DTD 11/20/2006 852061-AD-2 B+ /B3	102.38	20,000.00	20,475.00	17,385.00	3,090.00	1,200.00 300.00	5.36%

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Confidential Treatment Requested by JPMorgan
Chase
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