



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							
SERVICE CORP INTL 7% JUN 15 2017 DTD 06/15/2006 MULTI CPN 817565-BF-0 BB- /BA3	114.50	20,000.00	22,900.00	21,700.00	1,200.00	1,400.00 295.54	3.67%
SMITHFIELD FOODS INC SR NOTES 7 3/4% JUL 1 2017 DTD 6/22/2007 832248-AQ-1 BB /B1	112.13	10,000.00	11,212.50	10,475.00	737.50	775.00 129.16	4.90%
PINNACLE ENTERTAINMENT 8 5/8% AUG 01 2017 DTD 02/01/2010 723456-AK-5 BB- /B1	109.75	10,000.00	10,975.00	10,850.00	125.00	862.50 71.87	6.29%
CHESAPEAKE ENERGY CORP 6 1/2% AUG 15 2017 DTD 8/16/2005 165167-BS-5 BB- /BA3	103.00	15,000.00	15,450.00	15,975.00	(525.00)	975.00 43.32	5.79%
CCO HLDGS LLC CAP CORP 7 1/4% OCT 30 2017 DTD 09/27/2010 1248EP-AQ-6 BB- /B1	109.75	9,000.00	9,877.50	9,495.00	382.50	652.50 219.31	5.08%
WINDSTREAM CORP 7 7/8% NOV 01 2017 DTD 10/08/2009 97381W-AJ-3 B /BA3	109.25	20,000.00	21,850.00	21,450.00	400.00	1,575.00 525.00	5.78%
CLEAR CHANNEL WORLDWIDE 9 1/4% DEC 15 2017 DTD 06/15/2010 18451Q-AD-0 B /B1	108.88	10,000.00	10,887.50	11,000.00	(112.50)	925.00 195.27	7.20%

J.P.Morgan

Page 8 of 23

Confidential Treatment Requested by JPMorgan
Chase
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