



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							
METROPCS WIRELESS INC SR NOTES 7 7/8% SEP 01 2018 DTD 09/21/2010 591709-AK-6 B /B2	108.00	15,000.00	16,200.00	16,012.50	187.50	1,181.25 593.89	6.26%
FRONTIER COMMUNICATIONS SR NOTES 8 1/8% OCT 01 2018 DTD 10/01/2009 35906A-AB-4 BB /BA2	111.25	20,000.00	22,250.00	21,950.00	300.00	1,625.00 677.08	5.90%
BURGER KING CORP 9 7/8% OCT 15 2018 DTD 10/19/2010 121207-AA-2 B /B3	115.26	5,000.00	5,763.15	5,762.50	0.65	493.75 186.52	6.78%
NIELSEN FINANCE LLC/CO 7 3/4% OCT 15 2018 DTD 04/15/2011 65409Q-AY-8 BB- /B2	113.00	10,000.00	11,300.00	11,040.00	260.00	775.00 292.77	5.24%
DAVITA INC 6 3/8% NOV 01 2018 DTD 10/20/2010 23918K-AL-2 NR /B2	107.00	10,000.00	10,700.00	10,200.00	500.00	637.50 212.50	5.04%
TENET HEALTHCARE CORP 6.25% NOV 01 2018 DTD 11/21/2011 88033G-BP-4 BB- /B1	109.38	5,000.00	5,468.75	5,400.00	68.75	312.50 104.16	4.49%
CSC HOLDINGS LLC 8 5/8% FEB 15 2019 DTD 02/12/2009 126307-AC-1 BB /BA3	116.75	10,000.00	11,675.00	11,425.00	250.00	862.50 38.33	5.51%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
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