



GHISLAINE MAXWELL-HY ACC [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							
HCA INC 8 1/2% APR 15 2019 DTD 04/15/2010 404119-BF-5 BB /BA3	112.88	20,000.00	22,575.00	22,250.00	325.00	1,700.00 642.22	6.11 %
FELCOR LODGING LP 6 3/4% JUN 01 2019 DTD 05/10/2011 31430Q-BB-2 B- /B2	107.11	5,000.00	5,355.30	5,057.50	297.80	337.50 84.37	5.47 %
CINEMARK USA INC 8 5/8% JUN 15 2019 DTD 12/15/2009 172441-AS-6 B+ /B2	111.75	10,000.00	11,175.00	11,205.00	(30.00)	862.50 182.08	6.46 %
P FOREST OIL CORPORATION 7 1/4% JUN 15 2019 DTD 12/15/2007 346091-AZ-4 B- /B2	97.88	8,000.00	7,830.00	8,160.00	(330.00)	580.00 154.26	7.65 %
LIMITED BRANDS INC 8 1/2% JUN 15 2019 DTD 12/15/2009 532716-AR-8 BB+ /BA1	119.88	20,000.00	23,976.00	23,000.00	976.00	1,700.00 358.88	5.01 %
REGAL CINEMAS CORP 8 5/8% JUL 15 2019 DTD 07/15/2009 758753-AD-9 B- /B2	111.50	5,000.00	5,575.00	5,640.00	(65.00)	431.25 55.10	6.52 %
DISH DBS CORP 7 7/8% SEP 01 2019 DTD 08/17/2009 25470X-AB-1 BB- /BA2	115.06	15,000.00	17,259.30	16,462.50	796.80	1,181.25 593.89	5.27 %

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
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