



GHISLAINE MAXWELL-HY ACCT. [REDACTED]
For the Period 8/1/11 to 8/31/11

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
RRI ENERGY INC 7 7/8% JUN 15 2017 DTD 06/13/2007 74971X-AC-1 B /B3	97.00	25,000.00	24,250.00	25,187.50	(937.50)	1,968.75 415.62	8.54 %
SERVICE CORP INTL 7% JUN 15 2017 DTD 06/15/2006 MULTI CPN 817565-BF-0 BB- /BA3	104.50	20,000.00	20,900.00	21,700.00	(800.00)	1,400.00 295.54	6.06 %
SMITHFIELD FOODS INC SR NOTES 7 3/4% JUL 1 2017 DTD 6/22/2007 832248-AQ-1 B+ /B2	104.63	10,000.00	10,462.50	10,475.00	(12.50)	775.00 129.16	6.77 %
PINNACLE ENTERTAINMENT 8 5/8% AUG 01 2017 DTD 02/01/2010 723456-AK-5 BB /B1	104.25	10,000.00	10,425.00	10,850.00	(425.00)	862.50 71.87	7.71 %
CHESAPEAKE ENERGY CORP 6 1/2% AUG 15 2017 DTD 8/16/2005 165167-BS-5 BB+ /BA3	104.25	15,000.00	15,637.50	15,975.00	(337.50)	975.00 43.32	5.65 %
CCO HLDGS LLC CAP CORP 7 1/4% OCT 30 2017 DTD 09/27/2010 1248EP-AQ-6 BB- /B1	103.13	15,000.00	15,468.75	15,825.00	(356.25)	1,087.50 365.52	6.62 %
WINDSTREAM CORP 7 7/8% NOV 01 2017 DTD 10/08/2009 97381W-AJ-3 B+ /BA3	105.13	20,000.00	21,025.00	21,450.00	(425.00)	1,575.00 525.00	6.84 %

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
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