



GHISLAINE MAXWELL-HY ACCT. [REDACTED]
For the Period 6/1/12 to 6/30/12

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
ALLBRITTON COMMUNICATION 8% MAY 15 2018 DTD 04/30/2010 016745-AL-5 B /B2	104.50	10,000.00	10,450.00	10,300.00	150.00	800.00 102.22	7.05 %
P CKE RESTAURANTS INC 11 3/8% JUL 15 2018 DTD 07/12/2010 12561E-AK-1 B- /B2	114.25	7,000.00	7,997.50	7,735.00	262.50	796.25 367.15	8.32 %
METROPCS WIRELESS INC SR NOTES 7 7/8% SEP 01 2018 DTD 09/21/2010 591709-AK-6 B /B2	103.75	15,000.00	15,562.50	16,012.50	(450.00)	1,181.25 393.75	7.11 %
FRONTIER COMMUNICATIONS SR NOTES 8 1/8% OCT 01 2018 DTD 10/01/2009 35906A-AB-4 BB /BA2	106.25	20,000.00	21,250.00	21,950.00	(700.00)	1,625.00 406.24	6.87 %
NIELSEN FINANCE LLC/CO 7 3/4% OCT 15 2018 DTD 04/15/2011 65409Q-AY-8 BB- /B2	110.75	10,000.00	11,075.00	11,040.00	35.00	775.00 163.61	5.69 %
DAVITA INC 6 3/8% NOV 01 2018 DTD 10/20/2010 23918K-AL-2 B /B2	103.25	10,000.00	10,325.00	10,200.00	125.00	637.50 106.25	5.75 %
CSC HOLDINGS LLC 8 5/8% FEB 15 2019 DTD 02/12/2009 126307-AC-1 BB /BA3	115.50	10,000.00	11,550.00	11,425.00	125.00	862.50 325.83	5.77 %

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

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