



GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/11 to 7/31/11

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
COMMUNITY HEALTH SYSTEMS 8 7/8% JUL 15 2015 DTD 07/25/2007 12543D-AF-7 B /B3	103.38	15,000.00	15,506.25	15,525.00	(18.75)	1,331.25 59.16	7.86%
D R HORTON INC 6 1/2% APR 15 2016 DTD 04/17/2006 23331A-AZ-2 BB- /BA3	104.50	10,000.00	10,450.00	10,495.00	(45.00)	650.00 191.38	5.40%
HEALTH MANAGEMENT ASSOCIATION 6 1/8% APR 15 2016 DTD 04/21/2006 421933-AH-5 BB- /NA	103.50	10,000.00	10,350.00	10,400.00	(50.00)	612.50 180.34	5.27%
STEEL DYNAMICS INC 7.75% APR 15 2016 DTD 04/03/2008 858119-AN-0 BB+ /BA2	105.75	15,000.00	15,862.50	15,862.50		1,162.50 342.28	6.31%
SUPERVALU INC 8% MAY 01 2016 DTD 05/07/2009 868536-AT-0 B /B2	103.75	10,000.00	10,375.00	10,375.00		800.00 200.00	7.05%
CRICKET COMMUNICATIONS INC 7 3/4% MAY 15 2016 DTD 11/15/2009 226566-AK-3 B+ /BA2	106.63	15,000.00	15,993.75	16,050.00	(56.25)	1,162.50 245.41	6.13%
GOODYEAR TIRE & RUBBER C 10 1/2% MAY 15 2016 DTD 05/11/2009 382550-AZ-4 B+ /B1	112.63	10,000.00	11,262.50	11,275.00	(12.50)	1,050.00 221.66	7.32%

J.P.Morgan

Page 6 of 35

Confidential Treatment Requested by JPMorgan
Chase
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