



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							
COMMUNITY HEALTH SYSTEMS 8 7/8% JUL 15 2015 DTD 07/25/2007 12543D-AF-7 B /B3	101.38	15,000.00	15,206.25	15,525.00	(318.75)	1,331.25 170.10	8.45%
D R HORTON INC 6 1/2% APR 15 2016 DTD 04/17/2006 23331A-AZ-2 BB- /BA3	100.75	10,000.00	10,075.00	10,495.00	(420.00)	650.00 245.55	6.31%
HEALTH MANAGEMENT ASSOCIATION 6 1/8% APR 15 2016 DTD 04/21/2006 421933-AH-5 BB- /NA	97.50	10,000.00	9,750.00	10,400.00	(650.00)	612.50 231.38	6.76%
STEEL DYNAMICS INC 7.75% APR 15 2016 DTD 04/03/2008 858119-AN-0 BB+ /BA2	102.13	15,000.00	15,318.75	15,862.50	(543.75)	1,162.50 439.15	7.20%
SUPERVALU INC 8% MAY 01 2016 DTD 05/07/2009 868536-AT-0 B /B2	98.00	10,000.00	9,800.00	10,375.00	(575.00)	800.00 266.66	8.52%
CRICKET COMMUNICATIONS INC 7 3/4% MAY 15 2016 DTD 11/15/2009 226566-AK-3 B+ /BA2	101.25	15,000.00	15,187.50	16,050.00	(862.50)	1,162.50 342.28	7.43%
GOODYEAR TIRE & RUBBER C 10 1/2% MAY 15 2016 DTD 05/11/2009 382550-AZ-4 B+ /B1	109.38	10,000.00	10,937.50	11,275.00	(337.50)	1,050.00 309.16	8.06%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
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