



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							
ARCH COAL INC 7 1/4% OCT 01 2020 DTD 08/09/2010 039380-AC-4 B+ /B1	98.50	15,000.00	14,775.00	15,450.00	(675.00)	1,087.50 453.12	7.48%
BE AEROSPACE INC SR NOTES 6 7/8% OCT 01 2020 DTD 09/16/2010 055381-AR-8 BB /BA3	102.50	15,000.00	15,375.00	16,012.50	(637.50)	1,031.25 429.67	6.51%
ENERGY TRANSFER EQUITY 7 1/2% OCT 15 2020 DTD 09/20/2010 29273V-AC-4 BB- /BA2	102.50	20,000.00	20,500.00	21,450.00	(950.00)	1,500.00 566.66	7.12%
INTL LEASE FINANCE CORP 8 1/4% DEC 15 2020 DTD 12/07/2010 459745-GF-6 BBB /B1	101.75	15,000.00	15,262.50	16,540.00	(1,277.50)	1,237.50 261.24	7.98%
AMERIGAS PART FIN CORP SR NOTES 6 1/2% MAY 20 2021 DTD 01/20/2011 030981-AF-1 NA /BA3	98.00	15,000.00	14,700.00	15,337.50	(637.50)	975.00 273.54	6.78%
IRON MOUNTAIN INC 8 3/8% AUG 15 2021 DTD 08/10/2009 46284P-AM-6 B+ /B1	103.50	15,000.00	15,525.00	15,900.00	(375.00)	1,256.25 55.83	7.86%
NAVISTAR INTL CORP SR NOTES 8 1/4% NOV 01 2021 DTD 10/28/2009 63934E-AM-0 BB- /B1	103.50	10,000.00	10,350.00	10,987.50	(637.50)	825.00 275.00	7.74%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

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