



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							
D R HORTON INC 6 1/2% APR 15 2016 DTD 04/17/2006 23331A-AZ-2 BB- /BA2	108.25	10,000.00	10,825.00	10,495.00	330.00	650.00 137.22	4.12%
HEALTH MANAGEMENT ASSOCIATION 6 1/8% APR 15 2016 DTD 04/21/2006 421933-AH-5 BB- /NA	106.00	10,000.00	10,600.00	10,400.00	200.00	612.50 129.30	4.39%
STEEL DYNAMICS INC 7.75% APR 15 2016 DTD 04/03/2008 858119-AN-0 BB+ /BA2	103.00	15,000.00	15,450.00	15,862.50	(412.50)	1,162.50 245.41	6.83%
SUPERVALU INC 8% MAY 01 2016 DTD 05/07/2009 868536-AT-0 B /B2	101.25	10,000.00	10,125.00	10,375.00	(250.00)	800.00 133.33	7.61%
CRICKET COMMUNICATIONS INC 7 3/4% MAY 15 2016 DTD 11/15/2009 226566-AK-3 B+ /BA2	106.13	15,000.00	15,918.75	16,050.00	(131.25)	1,162.50 148.53	5.95%
HOST HOTELS & RESORTS LP 6 3/4% JUN 01 2016 DTD 04/04/2006 44108E-BA-5 BB+ /BA1	102.75	10,000.00	10,275.00	10,375.00	(100.00)	675.00 56.25	5.95%
BANK OF AMERICA CORP 3 3/4% JUL 12 2016 DTD 07/12/2011 06051G-EK-1 A- /BAA	100.81	5,000.00	5,040.65	4,581.50	459.15	187.50 88.02	3.53%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
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