



GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/12 to 7/31/12

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
CLEAR CHANNEL WORLDWIDE 9 1/4% DEC 15 2017 DTD 06/15/2010 18451Q-AD-0 B /B1	108.00	10,000.00	10,800.00	11,000.00	(200.00)	925.00 118.19	7.41 %
EQUINIX INC SR NOTES 8 1/8% MAR 01 2018 DTD 03/03/2010 29444U-AJ-5 BB- /BA2	110.00	10,000.00	11,000.00	10,772.50	227.50	812.50 338.54	5.99 %
AVIS BUDGET CAR RENTAL 9 5/8% MAR 15 2018 DTD 03/10/2010 053773-AL-1 B /B2	111.50	5,000.00	5,575.00	5,470.00	105.00	481.25 181.80	7.10 %
CIT GROUP INC 5 1/4% MAR 15 2018 DTD 03/15/2012 125581-GL-6 BB- /B1	105.77	20,000.00	21,154.00	20,140.00	1,014.00	1,050.00 396.66	4.09 %
CABLEVISION SYSTEMS CORP SR NOTES 7 3/4% APR 15 2018 DTD 04/15/2010 12686C-AZ-2 B+ /B1	108.75	10,000.00	10,875.00	10,775.00	100.00	775.00 228.19	5.92 %
MERRILL LYNCH & CO MEDIUM TERM NOTES 6 7/8% APR 25 2018 DTD 04/25/2008 59018Y-N6-4 A- /BAA	115.76	10,000.00	11,576.30	11,080.41	495.89	687.50 183.33	3.79 %
ALLBRITTON COMMUNICATION 8% MAY 15 2018 DTD 04/30/2010 016745-AL-5 B /B2	106.25	10,000.00	10,625.00	10,300.00	325.00	800.00 168.88	6.68 %

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

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