



GHISLAINE MAXWELL-HY

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
<b>US Fixed Income</b>							
<b>CKE RESTAURANTS INC</b> 11 3/8% JUL 15 2018 DTD 07/12/2010 12561E-AK-1 B- /B2	114.02	7,000.00	7,981.61	7,735.00	246.61	796.25 35.38	8.34%
<b>METROPCS WIRELESS INC</b> SR NOTES 7 7/8% SEP 01 2018 DTD 09/21/2010 591709-AK-6 B /B2	107.00	15,000.00	16,050.00	16,012.50	37.50	1,181.25 492.18	6.46%
<b>FRONTIER COMMUNICATIONS</b> SR NOTES 8 1/8% OCT 01 2018 DTD 10/01/2009 35906A-AB-4 BB /BA2	109.50	20,000.00	21,900.00	21,950.00	(50.00)	1,625.00 541.66	6.24%
<b>BURGER KING CORP</b> 9 7/8% OCT 15 2018 DTD 10/19/2010 121207-AA-2 B- /B3	114.00	5,000.00	5,700.00	5,762.50	(62.50)	493.75 145.38	7.05%
<b>NIELSEN FINANCE LLC/CO</b> 7 3/4% OCT 15 2018 DTD 04/15/2011 65409Q-AY-8 BB- /B2	112.28	10,000.00	11,227.60	11,040.00	187.60	775.00 228.19	5.39%
<b>DAVITA INC</b> 6 3/8% NOV 01 2018 DTD 10/20/2010 23918K-AL-2 NR /B2	106.38	10,000.00	10,637.50	10,200.00	437.50	637.50 159.37	5.17%
<b>TENET HEALTHCARE CORP</b> 6.25% NOV 01 2018 DTD 11/21/2011 88033G-BP-4 BB- /B1	108.25	5,000.00	5,412.65	5,400.00	12.65	312.50 78.12	4.71%

J.P.Morgan

Page 10 of 26

Confidential Treatment Requested by JPMorgan  
Chase  
CONFIDENTIAL

JPM-SDNY-00050437

SDNY\_GM\_00319635

EFTA01522852