



GHISLAINE MAXWELL-HY ACCT. [REDACTED]
For the Period 2/1/12 to 2/29/12

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
CF INDUSTRIES INC 7 1/8% MAY 01 2020 DTD 04/23/2010 12527G-AB-9 BB+ /BA1	122.50	10,000.00	12,250.00	11,675.00	575.00	712.50 237.50	3.88%
OMNICARE INC 7 3/4% JUN 01 2020 DTD 05/18/2010 681904-AM-0 BB /BA3	111.38	15,000.00	16,706.25	16,320.00	386.25	1,162.50 290.62	5.98%
WYNN LAS VEGAS LLC CORP 7 3/4% AUG 15 2020 DTD 08/04/2010 983130-AR-6 BBB /BA2	112.75	10,000.00	11,275.00	10,950.00	325.00	775.00 34.44	5.82%
NRG ENERGY INC 8 1/4% SEP 01 2020 DTD 03/01/2011 629377-BJ-0 BB- /B1	101.25	15,000.00	15,187.50	15,637.50	(450.00)	1,237.50 615.30	8.04%
BALL CORP SR NOTES 6 3/4% SEP 15 2020 DTD 03/22/2010 058498-AP-1 BB+ /BA1	111.50	15,000.00	16,725.00	16,050.00	675.00	1,012.50 466.87	5.07%
ARCH COAL INC 7 1/4% OCT 01 2020 DTD 08/09/2010 039380-AC-4 B+ /B1	99.75	15,000.00	14,962.50	15,450.00	(487.50)	1,087.50 453.12	7.29%
BE AEROSPACE INC SR NOTES 6 7/8% OCT 01 2020 DTD 09/16/2010 055381-AR-8 BB /BA2	111.50	15,000.00	16,725.00	16,012.50	712.50	1,031.25 429.67	5.20%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
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