



GHISLAINE MAXWELL-HY ACCT. [REDACTED]
For the Period 3/1/12 to 3/31/12

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
HEALTH MANAGEMENT ASSOCIATION 6 1/8% APR 15 2016 DTD 04/21/2006 421933-AH-5 BB- /NA	104.63	10,000.00	10,462.50	10,400.00	62.50	612.50 282.43	4.85%
STEEL DYNAMICS INC 7.75% APR 15 2016 DTD 04/03/2008 858119-AN-0 BB+ /BA2	103.75	15,000.00	15,562.50	15,862.50	(300.00)	1,162.50 536.04	6.67%
SUPERVALU INC 8% MAY 01 2016 DTD 05/07/2009 868536-AT-0 B /B2	104.75	10,000.00	10,475.00	10,375.00	100.00	800.00 333.33	6.65%
CRICKET COMMUNICATIONS INC 7 3/4% MAY 15 2016 DTD 11/15/2009 226566-AK-3 B+ /BA2	105.50	15,000.00	15,825.00	16,050.00	(225.00)	1,162.50 439.15	6.21%
HOST HOTELS & RESORTS LP 6 3/4% JUN 01 2016 DTD 04/04/2006 44108E-BA-5 BB+ /BA1	103.00	10,000.00	10,300.00	10,375.00	(75.00)	675.00 225.00	5.92%
BANK OF AMERICA CORP 3 3/4% JUL 12 2016 DTD 07/12/2011 06051G-EK-1 A- /BAA	100.50	5,000.00	5,024.90	4,581.50	443.40	187.50 41.14	3.62%
SEAGATE TECHNOLOGY HDD H SR NOTES 6.80% OCT 1 2016 DTD 9/20/2006 81180R-AE-2 BB+ /BA1	110.25	10,000.00	11,025.00	10,600.00	425.00	680.00 341.88	4.27%

J.P.Morgan

Page 6 of 26

Confidential Treatment Requested by JPMorgan
Chase
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