



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							
SERVICE CORP INTL 7% JUN 15 2017 DTD 06/15/2006 MULTI CPN 817565-BF-0 BB- /BA3	111.75	20,000.00	22,350.00	21,700.00	650.00	1,400.00 412.22	4.44%
SMITHFIELD FOODS INC SR NOTES 7 3/4% JUL 1 2017 DTD 6/22/2007 832248-AQ-1 BB /B2	113.00	10,000.00	11,300.00	10,475.00	825.00	775.00 193.75	4.91%
PINNACLE ENTERTAINMENT 8 5/8% AUG 01 2017 DTD 02/01/2010 723456-AK-5 BB- /B1	109.00	10,000.00	10,900.00	10,850.00	50.00	862.50 143.75	6.59%
CHESAPEAKE ENERGY CORP 6 1/2% AUG 15 2017 DTD 8/16/2005 165167-BS-5 BB+ /BA3	106.50	15,000.00	15,975.00	15,975.00		975.00 124.57	5.10%
CCO HLDGS LLC CAP CORP 7 1/4% OCT 30 2017 DTD 09/27/2010 1248EP-AQ-6 BB- /B1	107.25	9,000.00	9,652.50	9,495.00	157.50	652.50 273.68	5.71%
WINDSTREAM CORP 7 7/8% NOV 01 2017 DTD 10/08/2009 97381W-AJ-3 B+ /BA3	110.25	20,000.00	22,050.00	21,450.00	600.00	1,575.00 656.24	5.70%
CASCADES INC 7 3/4% DEC 15 2017 DTD 12/03/2009 146900-AG-0 B+ /BA3	100.00	5,000.00	5,000.00	5,237.50	(237.50)	387.50 114.09	7.75%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
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