



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							
CLEAR CHANNEL WORLDWIDE 9 1/4% DEC 15 2017 DTD 06/15/2010 18451Q-AD-0 B /B1	109.63	10,000.00	10,962.50	11,000.00	(37.50)	925.00 272.36	7.16%
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 67.70	6.09%
AVIS BUDGET CAR RENTAL 9 5/8% MAR 15 2018 DTD 03/10/2010 053773-AL-1 B /B2	108.50	5,000.00	5,425.00	5,470.00	(45.00)	481.25 21.38	7.81%
CIT GROUP INC 5 1/4% MAR 15 2018 DTD 03/15/2012 125581-GL-6 BB- /B1	102.00	20,000.00	20,400.00	20,140.00	260.00	1,050.00 46.66	4.86%
CABLEVISION SYSTEMS CORP SR NOTES 7 3/4% APR 15 2018 DTD 04/15/2010 12686C-AZ-2 B+ /B1	104.50	10,000.00	10,450.00	10,775.00	(325.00)	775.00 357.36	6.83%
MERRILL LYNCH & CO MEDIUM TERM NOTES 6 7/8% APR 25 2018 DTD 04/25/2008 59018Y-N6-4 A- /BAA	111.17	10,000.00	11,117.00	11,080.41	36.59	687.50 297.91	4.73%
ALLBRITTON COMMUNICATION 8% MAY 15 2018 DTD 04/30/2010 016745-AL-5 B /B2	106.75	10,000.00	10,675.00	10,300.00	375.00	800.00 302.22	6.64%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
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