



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 | | | | | | | |
| CKE RESTAURANTS INC 11 3/8% JUL 15 2018 DTD 07/12/2010 12561E-AK-1 B- /B2 | 114.25 | 9,000.00 | 10,282.50 | 9,945.00 | 337.50 | 1,023.75 216.11 | 8.41 % |
| METROPICS WIRELESS INC SR NOTES 7 7/8% SEP 01 2018 DTD 09/21/2010 591709-AK-6 B /B2 | 105.25 | 15,000.00 | 15,787.50 | 16,012.50 | (225.00) | 1,181.25 98.43 | 6.85 % |
| FRONTIER COMMUNICATIONS SR NOTES 8 1/8% OCT 01 2018 DTD 10/01/2009 35906A-AB-4 BB /BA2 | 105.75 | 20,000.00 | 21,150.00 | 21,950.00 | (800.00) | 1,625.00 817.00 | 7.01 % |
| NIELSEN FINANCE LLC/CO 7 3/4% OCT 15 2018 DTD 04/15/2011 65409Q-AY-8 BB- /B2 | 110.25 | 10,000.00 | 11,025.00 | 11,040.00 | (15.00) | 775.00 357.36 | 5.84 % |
| DAVITA INC 6 3/8% NOV 01 2018 DTD 10/20/2010 23918K-AL-2 B /B2 | 104.75 | 10,000.00 | 10,475.00 | 10,200.00 | 275.00 | 637.50 265.62 | 5.50 % |
| CSC HOLDINGS LLC 8 5/8% FEB 15 2019 DTD 02/12/2009 126307-AC-1 BB /BA3 | 115.00 | 10,000.00 | 11,500.00 | 11,425.00 | 75.00 | 862.50 110.20 | 5.93 % |
| HCA INC 8 1/2% APR 15 2019 DTD 04/15/2010 404119-BF-5 BB /BA3 | 111.13 | 20,000.00 | 22,225.00 | 22,250.00 | (25.00) | 1,700.00 783.88 | 6.50 % |

J.P.Morgan

Page 10 of 26

Confidential Treatment Requested by JPMorgan
Chase
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