



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							
WYNN LAS VEGAS LLC CORP 7 3/4% AUG 15 2020 DTD 08/04/2010 983130-AR-6 BBB /BA2	109.88	10,000.00	10,987.50	10,950.00	37.50	775.00 99.02	6.22%
NRG ENERGY INC 8 1/4% SEP 01 2020 DTD 03/01/2011 629377-BJ-0 BB- /B1	98.50	15,000.00	14,775.00	15,637.50	(862.50)	1,237.50 103.12	8.50%
BALL CORP SR NOTES 6 3/4% SEP 15 2020 DTD 03/22/2010 058498-AP-1 BB+ /BA1	109.50	15,000.00	16,425.00	16,050.00	375.00	1,012.50 45.00	5.34%
ARCH COAL INC 7 1/4% OCT 01 2020 DTD 08/09/2010 039380-AC-4 B+ /B1	92.75	15,000.00	13,912.50	15,450.00	(1,537.50)	1,087.50 546.76	8.46%
BE AEROSPACE INC SR NOTES 6 7/8% OCT 01 2020 DTD 09/16/2010 055381-AR-8 BB /BA2	109.50	15,000.00	16,425.00	16,012.50	412.50	1,031.25 518.47	5.46%
ENERGY TRANSFER EQUITY 7 1/2% OCT 15 2020 DTD 09/20/2010 29273V-AC-4 BB /BA2	111.00	20,000.00	22,200.00	21,450.00	750.00	1,500.00 691.66	5.84%
INTL LEASE FINANCE CORP 8 1/4% DEC 15 2020 DTD 12/07/2010 459745-GF-6 BBB /B1	110.02	15,000.00	16,503.15	16,540.00	(36.85)	1,237.50 364.36	6.71%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
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