



GHISLAINE MAXWELL-HY ACCT. [REDACTED]  
For the Period 4/1/12 to 4/30/12

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
<b>US Fixed Income</b>							
<b>SPRINT NEXTEL CORP</b> 6% DEC 1 2016 DTD 11/20/2006 852061-AD-2 B+ /B3	90.75	20,000.00	18,150.00	17,385.00	765.00	1,200.00 500.00	8.48 %
<b>HANESBRANDS INC</b> 8% DEC 15 2016 DTD 12/10/2009 410345-AF-9 BB- /B1	110.13	10,000.00	11,012.50	10,825.00	187.50	800.00 302.22	5.49 %
<b>RITE AID CORP</b> 7 1/2% MAR 01 2017 DTD 02/21/2007 767754-BL-7 B- /CAA	102.25	20,000.00	20,450.00	20,150.00	300.00	1,500.00 250.00	6.94 %
<b>JARDEN CORP</b> SR SUB NOTES 7 1/2% MAY 1 2017 DTD 2/13/2007 471109-AB-4 B /B2	111.25	10,000.00	11,125.00	10,487.50	637.50	750.00 375.00	4.93 %
<b>CONSTELLATION BRANDS INC</b> 7 1/4% MAY 15 2017 DTD 11/15/2007 21036P-AF-5 BB+ /BA1	113.00	15,000.00	16,950.00	16,500.00	450.00	1,087.50 501.45	4.35 %
<b>INGLES MARKETS INC</b> 8 7/8% MAY 15 2017 DTD 05/12/2009 457030-AG-9 BB- /B1	108.25	10,000.00	10,825.00	10,775.00	50.00	887.50 409.23	6.91 %
<b>RRI ENERGY INC</b> 7 7/8% JUN 15 2017 DTD 06/13/2007 74971X-AC-1 B /B3	91.00	25,000.00	22,750.00	25,187.50	(2,437.50)	1,968.75 743.75	10.17 %

J.P.Morgan

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Confidential Treatment Requested by JPMorgan  
Chase  
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