



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 |
|---|--------|-----------|-----------|------------------------------------|-------------------------|--|-------|
| US Fixed Income | | | | | | | |
| SERVICE CORP INTL 7% JUN 15 2017 DTD 06/15/2006 MULTI CPN 817565-BF-0 BB- /BA3 | 111.50 | 20,000.00 | 22,300.00 | 21,700.00 | 600.00 | 1,400.00 528.88 | 4.46% |
| SMITHFIELD FOODS INC SR NOTES 7 3/4% JUL 1 2017 DTD 6/22/2007 832248-AQ-1 BB /B2 | 112.25 | 10,000.00 | 11,225.00 | 10,475.00 | 750.00 | 775.00 258.33 | 5.03% |
| PINNACLE ENTERTAINMENT 8 5/8% AUG 01 2017 DTD 02/01/2010 723456-AK-5 BB- /B1 | 109.50 | 10,000.00 | 10,950.00 | 10,850.00 | 100.00 | 862.50 215.62 | 6.46% |
| CHESAPEAKE ENERGY CORP 6 1/2% AUG 15 2017 DTD 8/16/2005 165167-BS-5 BB /BA3 | 99.75 | 15,000.00 | 14,962.50 | 15,975.00 | (1,012.50) | 975.00 205.83 | 6.55% |
| CCO HLDGS LLC CAP CORP 7 1/4% OCT 30 2017 DTD 09/27/2010 1248EP-AQ-6 BB- /B1 | 108.75 | 9,000.00 | 9,787.50 | 9,495.00 | 292.50 | 652.50 1.80 | 5.39% |
| WINDSTREAM CORP 7 7/8% NOV 01 2017 DTD 10/08/2009 97381W-AJ-3 B+ /BA3 | 110.50 | 20,000.00 | 22,100.00 | 21,450.00 | 650.00 | 1,575.00 787.50 | 5.63% |
| CASCADES INC 7 3/4% DEC 15 2017 DTD 12/03/2009 146900-AG-0 B+ /BA3 | 99.00 | 5,000.00 | 4,950.00 | 5,237.50 | (287.50) | 387.50 146.38 | 7.97% |

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
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