



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							
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)	925.00 349.44	7.14%
EQUINIX INC SR NOTES 8 1/8% MAR 01 2018 DTD 03/03/2010 29444U-AJ-5 BB- /BA2	110.50	10,000.00	11,050.00	10,772.50	277.50	812.50 135.41	5.96%
AVIS BUDGET CAR RENTAL 9 5/8% MAR 15 2018 DTD 03/10/2010 053773-AL-1 B /B2	109.00	5,000.00	5,450.00	5,470.00	(20.00)	481.25 61.49	7.69%
CIT GROUP INC 5 1/4% MAR 15 2018 DTD 03/15/2012 125581-GL-6 BB- /B1	103.00	20,000.00	20,600.00	20,140.00	460.00	1,050.00 134.16	4.66%
CABLEVISION SYSTEMS CORP SR NOTES 7 3/4% APR 15 2018 DTD 04/15/2010 12686C-AZ-2 B+ /B1	106.25	10,000.00	10,625.00	10,775.00	(150.00)	775.00 34.44	6.47%
MERRILL LYNCH & CO MEDIUM TERM NOTES 6 7/8% APR 25 2018 DTD 04/25/2008 59018Y-N6-4 A- /BAA	111.43	10,000.00	11,143.40	11,080.41	62.99	687.50 11.45	4.66%
ALLBRITTON COMMUNICATION 8% MAY 15 2018 DTD 04/30/2010 016745-AL-5 B /B2	106.50	10,000.00	10,650.00	10,300.00	350.00	800.00 368.88	6.67%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
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