



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							
CKE RESTAURANTS INC 11 3/8% JUL 15 2018 DTD 07/12/2010 12561E-AK-1 B- /B2	115.25	9,000.00	10,372.50	9,945.00	427.50	1,023.75 301.43	8.19%
METROPDS WIRELESS INC SR NOTES 7 7/8% SEP 01 2018 DTD 09/21/2010 591709-AK-6 B /B2	102.50	15,000.00	15,375.00	16,012.50	(637.50)	1,181.25 196.87	7.37%
FRONTIER COMMUNICATIONS SR NOTES 8 1/8% OCT 01 2018 DTD 10/01/2009 35906A-AB-4 BB /BA2	105.00	20,000.00	21,000.00	21,950.00	(950.00)	1,625.00 135.40	7.14%
NIELSEN FINANCE LLC/CO 7 3/4% OCT 15 2018 DTD 04/15/2011 65409Q-AY-8 BB- /B2	110.50	10,000.00	11,050.00	11,040.00	10.00	775.00 34.44	5.78%
DAVITA INC 6 3/8% NOV 01 2018 DTD 10/20/2010 23918K-AL-2 B /B2	105.00	10,000.00	10,500.00	10,200.00	300.00	637.50 318.75	5.45%
CSC HOLDINGS LLC 8 5/8% FEB 15 2019 DTD 02/12/2009 126307-AC-1 BB /BA3	113.50	10,000.00	11,350.00	11,425.00	(75.00)	862.50 182.08	6.16%
HCA INC 8 1/2% APR 15 2019 DTD 04/15/2010 404119-BF-5 BB /BA3	112.19	20,000.00	22,437.60	22,250.00	187.60	1,700.00 75.54	6.31%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

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