



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>FOREST OIL CORPORATION</b> 7 1/4% JUN 15 2019 DTD 12/15/2007 346091-AZ-4 B /B1	98.75	20,000.00	19,750.00	20,400.00	(650.00)	1,450.00 547.76	7.48%
<b>LIMITED BRANDS INC</b> 8 1/2% JUN 15 2019 DTD 12/15/2009 532716-AR-8 BB+ /BA1	118.38	20,000.00	23,675.00	23,000.00	675.00	1,700.00 642.22	5.36%
<b>DISH DBS CORP</b> 7 7/8% SEP 01 2019 DTD 08/17/2009 25470X-AB-1 BB- /BA2	115.75	15,000.00	17,362.50	16,462.50	900.00	1,181.25 196.87	5.26%
<b>WEYERHAEUSER CO</b> 7 3/8% OCT 01 2019 DTD 10/01/2009 962166-BV-5 BBB /BA1	117.84	10,000.00	11,783.90	11,509.70	274.20	737.50 61.45	4.52%
<b>UNITED RENTALS NORTH AM</b> 9 1/4% DEC 15 2019 DTD 11/17/2009 911365-AU-8 B /B3	111.50	15,000.00	16,725.00	16,687.50	37.50	1,387.50 524.16	7.26%
<b>PIONEER NATURAL RESOURCE</b> 7 1/2% JAN 15 2020 DTD 11/30/2009 723787-AJ-6 BBB /BA1	123.25	20,000.00	24,650.20	22,800.00	1,850.20	1,500.00 441.66	3.97%
<b>NEWFIELD EXPLORATION CO</b> 6 7/8% FEB 01 2020 DTD 01/25/2010 651290-AN-8 BB+ /BA2	106.25	20,000.00	21,250.00	21,450.00	(200.00)	1,375.00 343.74	5.86%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan  
Chase  
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