



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							
LEAR CORP 8 1/8% MAR 15 2020 DTD 03/26/2010 521865-AS-4 BB /BA2	111.50	10,000.00	11,150.00	10,945.00	205.00	812.50 103.81	6.25%
MGM RESORTS INTERNATIONAL 9% MAR 15 2020 DTD 03/15/2011 55303Q-AD-2 B+ /BA2	111.50	15,000.00	16,725.00	16,612.50	112.50	1,350.00 172.50	7.07%
BOISE PAPER HDG CO ISSR 8% APR 01 2020 DTD 03/19/2010 09747G-AB-9 BB /BA3	110.25	10,000.00	11,025.00	10,862.50	162.50	800.00 66.66	6.33%
CONSOL ENERGY INC 8 1/4% APR 01 2020 DTD 10/01/2010 20854P-AF-6 BB /B1	105.00	15,000.00	15,750.00	16,556.25	(806.25)	1,237.50 103.12	7.40%
US STEEL CORP SR NOTES 7 3/8% APR 01 2020 DTD 03/19/2010 912909-AF-5 BB /B1	102.25	10,000.00	10,225.00	10,437.50	(212.50)	737.50 61.45	7.00%
CF INDUSTRIES INC 7 1/8% MAY 01 2020 DTD 04/23/2010 12527G-AB-9 BB+ /BA1	119.50	10,000.00	11,950.00	11,675.00	275.00	712.50 356.25	4.23%
OMNICARE INC 7 3/4% JUN 01 2020 DTD 05/18/2010 681904-AM-0 BB /BA3	110.00	15,000.00	16,500.00	16,320.00	180.00	1,162.50 484.36	6.16%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
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