



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							
CROWN AMER/CAP CORP III 6 1/4% FEB 01 2021 DTD 08/01/2011 22818V-AB-3 BB /BA3	108.75	7,000.00	7,612.50	7,527.50	85.00	437.50 109.37	5.00%
KEY ENERGY SERVICES INC 6 3/4% MAR 01 2021 DTD 03/04/2011 492914-AS-5 BB- /B1	103.00	4,000.00	4,120.00	4,090.00	30.00	270.00 45.00	6.30%
AMERIGAS PART FIN CORP SR NOTES 6 1/2% MAY 20 2021 DTD 01/20/2011 030981-AF-1 NA /BA3	101.50	7,000.00	7,105.00	N/A **	N/A	455.00 203.48	6.28%
IRON MOUNTAIN INC 8 3/8% AUG 15 2021 DTD 08/10/2009 46284P-AM-6 B+ /B1	109.00	15,000.00	16,350.00	15,900.00	450.00	1,256.25 265.20	7.04%
NAVISTAR INTL CORP SR NOTES 8 1/4% NOV 01 2021 DTD 10/28/2009 63934E-AM-0 BB- /B1	108.00	10,000.00	10,800.00	10,987.50	(187.50)	825.00 412.50	7.08%
CCO HLDGS LLC/CAP CORP 6 5/8% JAN 26 2012 DTD 01/31/2022 1248EP-AX-1 BB- /B1	104.63	6,000.00	6,277.50	5,970.00	307.50	397.50 105.99	5.99%
QEP RESOURCES INC 5 3/8% OCT 01 2022 DTD 03/01/2012 74733V-AB-6 BB+ /BA1	100.00	20,000.00	20,000.00	19,861.25	138.75	1,075.00 179.16	5.37%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
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