



GHISLAINE MAXWELL-HY ACCT. [REDACTED]  
For the Period 5/1/12 to 5/31/12

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
<b>US Fixed Income</b>							
<b>BANK OF AMERICA CORP</b> 3 3/4% JUL 12 2016 DTD 07/12/2011 06051G-EK-1 A- /BAA	98.87	5,000.00	4,943.65	4,581.50	362.15	187.50 72.39	4.05%
<b>SEAGATE TECHNOLOGY HDD H</b> SR NOTES 6.80% OCT 1 2016 DTD 9/20/2006 81180R-AE-2 BB+ /BA1	110.25	10,000.00	11,025.00	10,600.00	425.00	680.00 113.33	4.19%
<b>SPRINT NEXTEL CORP</b> 6% DEC 1 2016 DTD 11/20/2006 852061-AD-2 B+ /B3	91.50	20,000.00	18,300.00	17,385.00	915.00	1,200.00 603.32	8.30%
<b>HANESBRANDS INC</b> 8% DEC 15 2016 DTD 12/10/2009 410345-AF-9 BB- /B1	109.63	10,000.00	10,962.50	10,825.00	137.50	800.00 368.88	5.57%
<b>RITE AID CORP</b> 7 1/2% MAR 01 2017 DTD 02/21/2007 767754-BL-7 B- /CAA	99.00	20,000.00	19,800.00	20,150.00	(350.00)	1,500.00 375.00	7.75%
<b>JARDEN CORP</b> SR SUB NOTES 7 1/2% MAY 1 2017 DTD 2/13/2007 471109-AB-4 B /B2	110.50	15,000.00	16,575.00	16,052.50	522.50	1,125.00 93.75	5.06%
<b>CONSTELLATION BRANDS INC</b> 7 1/4% MAY 15 2017 DTD 11/15/2007 21036P-AF-5 BB+ /BA1	113.25	15,000.00	16,987.50	16,500.00	487.50	1,087.50 48.33	4.26%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan  
Chase  
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