



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
US Fixed Income							
WINDSTREAM CORP 7 7/8% NOV 01 2017 DTD 10/08/2009 97381W-AJ-3 B+ /BA3	106.50	20,000.00	21,300.00	21,450.00	(150.00)	1,575.00 131.24	6.43%
CASCADES INC 7 3/4% DEC 15 2017 DTD 12/03/2009 146900-AG-0 B+ /BA3	99.50	5,000.00	4,975.00	5,237.50	(262.50)	387.50 178.68	7.86%
CLEAR CHANNEL WORLDWIDE 9 1/4% DEC 15 2017 DTD 06/15/2010 18451Q-AD-0 B /B1	107.50	10,000.00	10,750.00	11,000.00	(250.00)	925.00 426.52	7.57%
EQUINIX INC SR NOTES 8 1/8% MAR 01 2018 DTD 03/03/2010 29444U-AJ-5 BB- /BA2	109.25	10,000.00	10,925.00	10,772.50	152.50	812.50 203.12	6.19%
AVIS BUDGET CAR RENTAL 9 5/8% MAR 15 2018 DTD 03/10/2010 053773-AL-1 B /B2	108.63	5,000.00	5,431.25	5,470.00	(38.75)	481.25 101.59	7.74%
CIT GROUP INC 5 1/4% MAR 15 2018 DTD 03/15/2012 125581-GL-6 BB- /B1	98.50	20,000.00	19,700.00	20,140.00	(440.00)	1,050.00 221.66	5.55%
CABLEVISION SYSTEMS CORP SR NOTES 7 3/4% APR 15 2018 DTD 04/15/2010 12686C-AZ-2 B+ /B1	102.13	10,000.00	10,212.50	10,775.00	(562.50)	775.00 99.02	7.30%

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Confidential Treatment Requested by JPMorgan
Chase
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