



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>MERRILL LYNCH &amp; CO</b> MEDIUM TERM NOTES 6 7/8% APR 25 2018 DTD 04/25/2008 59018Y-N6-4 A- /BAA	109.88	10,000.00	10,988.30	11,080.41	(92.11)	687.50 68.75	4.92%
<b>ALLBRITTON COMMUNICATION</b> 8% MAY 15 2018 DTD 04/30/2010 016745-AL-5 B /B2	103.50	10,000.00	10,350.00	10,300.00	50.00	800.00 35.55	7.26%
<b>CKE RESTAURANTS INC</b> 11 3/8% JUL 15 2018 DTD 07/12/2010 12561E-AK-1 B- /B2	113.50	9,000.00	10,215.00	9,945.00	270.00	1,023.75 386.74	8.50%
<b>METROPCS WIRELESS INC</b> SR NOTES 7 7/8% SEP 01 2018 DTD 09/21/2010 591709-AK-6 B /B2	101.00	15,000.00	15,150.00	16,012.50	(862.50)	1,181.25 295.30	7.67%
<b>FRONTIER COMMUNICATIONS</b> SR NOTES 8 1/8% OCT 01 2018 DTD 10/01/2009 35906A-AB-4 BB /BA2	101.75	20,000.00	20,350.00	21,950.00	(1,600.00)	1,625.00 270.82	7.77%
<b>NIELSEN FINANCE LLC/CO</b> 7 3/4% OCT 15 2018 DTD 04/15/2011 65409Q-AY-8 BB- /B2	107.50	10,000.00	10,750.00	11,040.00	(290.00)	775.00 99.02	6.30%
<b>DAVITA INC</b> 6 3/8% NOV 01 2018 DTD 10/20/2010 23918K-AL-2 B /B2	101.25	10,000.00	10,125.00	10,200.00	(75.00)	637.50 53.12	6.14%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan  
Chase  
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