



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>CSC HOLDINGS LLC</b> 8 5/8% FEB 15 2019 DTD 02/12/2009 126307-AC-1 BB /BA3	111.50	10,000.00	11,150.00	11,425.00	(275.00)	862.50 253.95	6.48%
<b>HCA INC</b> 8 1/2% APR 15 2019 DTD 04/15/2010 404119-BF-5 BB /BA3	110.38	20,000.00	22,075.00	22,250.00	(175.00)	1,700.00 217.22	6.60%
<b>CINEMARK USA INC</b> 8 5/8% JUN 15 2019 DTD 12/15/2009 172441-AS-6 B+ /B2	108.75	10,000.00	10,875.00	11,205.00	(330.00)	862.50 397.70	7.03%
<b>P FOREST OIL CORPORATION</b> 7 1/4% JUN 15 2019 DTD 12/15/2007 346091-AZ-4 B /B1	91.00	10,000.00	9,100.00	10,200.00	(1,100.00)	725.00 669.20	9.00%
<b>LIMITED BRANDS INC</b> 8 1/2% JUN 15 2019 DTD 12/15/2009 532716-AR-8 BB+ /BA1	117.63	20,000.00	23,525.00	23,000.00	525.00	1,700.00 783.88	5.45%
<b>DISH DBS CORP</b> 7 7/8% SEP 01 2019 DTD 08/17/2009 25470X-AB-1 BB- /BA2	111.25	15,000.00	16,687.50	16,462.50	225.00	1,181.25 295.30	5.94%
<b>WEYERHAEUSER CO</b> 7 3/8% OCT 01 2019 DTD 10/01/2009 962166-BV-5 BBB /BA1	119.27	10,000.00	11,927.10	11,509.70	417.40	737.50 122.91	4.28%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan  
Chase  
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