



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							
UNITED RENTALS NORTH AM 9 1/4% DEC 15 2019 DTD 11/17/2009 911365-AU-8 B /B3	110.25	15,000.00	16,537.50	16,687.50	(150.00)	1,387.50 639.78	7.45%
PIONEER NATURAL RESOURCE 7 1/2% JAN 15 2020 DTD 11/30/2009 723787-AJ-6 BBB /BAA	123.65	20,000.00	24,730.80	22,800.00	1,930.80	1,500.00 566.66	3.88%
NEWFIELD EXPLORATION CO 6 7/8% FEB 01 2020 DTD 01/25/2010 651290-AN-8 BB+ /BA2	106.00	20,000.00	21,200.00	21,450.00	(250.00)	1,375.00 458.32	5.89%
LEAR CORP 8 1/8% MAR 15 2020 DTD 03/26/2010 521865-AS-4 BB /BA2	112.00	10,000.00	11,200.00	10,945.00	255.00	812.50 171.52	6.16%
MGM RESORTS INTERNATIONAL 9% MAR 15 2020 DTD 03/15/2011 55303Q-AD-2 B+ /BA2	109.50	15,000.00	16,425.00	16,612.50	(187.50)	1,350.00 285.00	7.37%
BOISE PAPER HDG CO ISSR 8% APR 01 2020 DTD 03/19/2010 09747G-AB-9 BB /BA3	109.50	10,000.00	10,950.00	10,862.50	87.50	800.00 133.33	6.43%
CONSOL ENERGY INC 8 1/4% APR 01 2020 DTD 10/01/2010 20854P-AF-6 BB /B1	100.00	15,000.00	15,000.00	16,556.25	(1,556.25)	1,237.50 206.25	8.25%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
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