



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							
ARCH COAL INC 7 1/4% OCT 01 2020 DTD 08/09/2010 039380-AC-4 B- /B2	85.50	3,000.00	2,565.00	3,090.00	(525.00)	217.50 36.24	9.84%
BE AEROSPACE INC SR NOTES 6 7/8% OCT 01 2020 DTD 09/16/2010 055381-AR-8 BB /BA2	109.75	15,000.00	16,462.50	16,012.50	450.00	1,031.25 171.87	5.40%
ENERGY TRANSFER EQUITY 7 1/2% OCT 15 2020 DTD 09/20/2010 29273V-AC-4 BB /BA2	108.00	20,000.00	21,600.00	21,450.00	150.00	1,500.00 191.66	6.26%
P COVANTA HOLDING CORP SR NOTES 7 1/4% DEC 01 2020 DTD 12/01/2010 22282E-AD-4 B+ /BA3	108.55	3,000.00	3,256.59	3,255.00	1.59	217.50 108.14	5.95%
INTL LEASE FINANCE CORP 8 1/4% DEC 15 2020 DTD 12/07/2010 459745-GF-6 BBB /B1	111.50	15,000.00	16,725.00	16,540.00	185.00	1,237.50 570.61	6.47%
CROWN AMER/CAP CORP III 6 1/4% FEB 01 2021 DTD 08/01/2011 22818V-AB-3 BB /BA3	108.25	15,000.00	16,237.50	16,262.50	(25.00)	937.50 312.49	5.06%
KEY ENERGY SERVICES INC 6 3/4% MAR 01 2021 DTD 03/04/2011 492914-AS-5 BB- /B1	100.38	5,000.00	5,018.75	5,127.50	(108.75)	337.50 84.37	6.69%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
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