



GHISLAINE MAXWELL-HY ACCT. [REDACTED]
For the Period 3/1/12 to 3/31/12

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
FOREST OIL CORPORATION 7 1/4% JUN 15 2019 DTD 12/15/2007 346091-AZ-4 B /B1	97.75	20,000.00	19,550.00	20,400.00	(850.00)	1,450.00 426.94	7.66%
LIMITED BRANDS INC 8 1/2% JUN 15 2019 DTD 12/15/2009 532716-AR-8 BB+ /BA1	118.25	20,000.00	23,650.00	23,000.00	650.00	1,700.00 500.54	5.41%
DISH DBS CORP 7 7/8% SEP 01 2019 DTD 08/17/2009 25470X-AB-1 BB- /BA2	115.00	15,000.00	17,250.00	16,462.50	787.50	1,181.25 98.43	5.39%
WEYERHAEUSER CO 7 3/8% OCT 01 2019 DTD 10/01/2009 962166-BV-5 BBB /BA1	114.77	10,000.00	11,476.90	11,509.70	(32.80)	737.50 370.79	4.99%
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)	1,387.50 408.54	7.47%
PIONEER NATURAL RESOURCE 7 1/2% JAN 15 2020 DTD 11/30/2009 723787-AJ-6 BBB /BA1	122.31	20,000.00	24,462.20	22,800.00	1,662.20	1,500.00 316.66	4.12%
NEWFIELD EXPLORATION CO 6 7/8% FEB 01 2020 DTD 01/25/2010 651290-AN-8 BB+ /BA2	104.75	20,000.00	20,950.00	21,450.00	(500.00)	1,375.00 229.16	6.10%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

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