



GHISLAINE MAXWELL-HY ACCT. [REDACTED]  
For the Period 4/1/12 to 4/30/12

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
<b>US Fixed Income</b>							
<b>WYNN LAS VEGAS LLC CORP</b> 7 3/4% AUG 15 2020 DTD 08/04/2010 983130-AR-6 BBB /BA2	110.50	10,000.00	11,050.00	10,950.00	100.00	775.00 163.61	6.11 %
<b>NRG ENERGY INC</b> 8 1/4% SEP 01 2020 DTD 03/01/2011 629377-BJ-0 BB- /B1	100.25	15,000.00	15,037.50	15,637.50	(600.00)	1,237.50 206.25	8.20 %
<b>BALL CORP</b> SR NOTES 6 3/4% SEP 15 2020 DTD 03/22/2010 058498-AP-1 BB+ /BA1	110.50	15,000.00	16,575.00	16,050.00	525.00	1,012.50 129.37	5.19 %
<b>ARCH COAL INC</b> 7 1/4% OCT 01 2020 DTD 08/09/2010 039380-AC-4 B+ /B1	89.50	15,000.00	13,425.00	15,450.00	(2,025.00)	1,087.50 90.61	9.06 %
<b>BE AEROSPACE INC</b> SR NOTES 6 7/8% OCT 01 2020 DTD 09/16/2010 055381-AR-8 BB /BA2	110.75	15,000.00	16,612.50	16,012.50	600.00	1,031.25 85.93	5.28 %
<b>ENERGY TRANSFER EQUITY</b> 7 1/2% OCT 15 2020 DTD 09/20/2010 29273V-AC-4 BB /BA2	110.75	20,000.00	22,150.00	21,450.00	700.00	1,500.00 66.66	5.87 %
<b>INTL LEASE FINANCE CORP</b> 8 1/4% DEC 15 2020 DTD 12/07/2010 459745-GF-6 BBB /B1	112.00	15,000.00	16,800.00	16,540.00	260.00	1,237.50 467.49	6.41 %

J.P.Morgan

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Confidential Treatment Requested by JPMorgan  
Chase  
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