



GHISLAINE MAXWELL-HY ACCT. [REDACTED]
For the Period 2/1/12 to 2/29/12

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
GOODYEAR TIRE & RUBBER C 10 1/2% MAY 15 2016 DTD 05/11/2009 382550-AZ-4 B+ /B1	109.50	10,000.00	10,950.10	11,275.00	(324.90)	1,050.00 309.16	7.80%
HOST HOTELS & RESORTS LP 6 3/4% JUN 01 2016 DTD 04/04/2006 44108E-BA-5 BB+ /BA1	103.38	10,000.00	10,337.50	10,375.00	(37.50)	675.00 168.75	5.84%
BANK OF AMERICA CORP 3 3/4% JUL 12 2016 DTD 07/12/2011 06051G-EK-1 A- /BAA	98.83	5,000.00	4,941.45	4,581.50	359.95	187.50 25.52	4.04%
SEAGATE TECHNOLOGY HDD H SR NOTES 6.80% OCT 1 2016 DTD 9/20/2006 81180R-AE-2 BB+ /BA1	111.25	10,000.00	11,125.00	10,600.00	525.00	680.00 283.33	4.09%
SPRINT NEXTEL CORP 6% DEC 1 2016 DTD 11/20/2006 852061-AD-2 B+ /B3	91.00	20,000.00	18,200.00	17,385.00	815.00	1,200.00 300.00	8.33%
HANESBRANDS INC 8% DEC 15 2016 DTD 12/10/2009 410345-AF-9 BB- /B1	111.25	10,000.00	11,125.00	10,825.00	300.00	800.00 168.88	5.31%
RITE AID CORP 7 1/2% MAR 01 2017 DTD 02/21/2007 767754-BL-7 B- /CAA	102.50	20,000.00	20,500.00	20,150.00	350.00	1,500.00 745.82	6.90%

J.P.Morgan

Page 7 of 19

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00050294

SDNY_GM_00319492

EFTA01522722