



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							
PIONEER NATURAL RESOURCE 7 1/2% JAN 15 2020 DTD 11/30/2009 723787-AJ-6 BBB /BA1	123.58	20,000.00	24,715.40	22,800.00	1,915.40	1,500.00 191.66	3.98%
NEWFIELD EXPLORATION CO 6 7/8% FEB 01 2020 DTD 01/25/2010 651290-AN-8 BB+ /BA2	108.00	20,000.00	21,600.00	21,450.00	150.00	1,375.00 114.58	5.61%
LEAR CORP 8 1/8% MAR 15 2020 DTD 03/26/2010 521865-AS-4 BB /BA2	112.75	10,000.00	11,275.00	10,945.00	330.00	812.50 374.65	6.10%
MGM RESORTS INTERNATIONAL 9% MAR 15 2020 DTD 03/15/2011 55303Q-AD-2 B+ /BA2	111.75	15,000.00	16,762.50	16,612.50	150.00	1,350.00 622.50	7.06%
BOISE PAPER HDG CO ISSR 8% APR 01 2020 DTD 03/19/2010 09747G-AB-9 BB /BA3	109.75	5,000.00	5,487.50	5,312.50	175.00	400.00 166.66	6.43%
CONSOL ENERGY INC 8 1/4% APR 01 2020 DTD 10/01/2010 20854P-AF-6 BB /B1	109.00	15,000.00	16,350.00	16,556.25	(206.25)	1,237.50 515.62	6.78%
US STEEL CORP SR NOTES 7 3/8% APR 01 2020 DTD 03/19/2010 912909-AF-5 BB /B1	104.25	10,000.00	10,425.00	10,437.50	(12.50)	737.50 307.29	6.68%

J.P.Morgan

Page 12 of 19

Confidential Treatment Requested by JPMorgan
Chase
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