



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							
US STEEL CORP SR NOTES 7 3/8% APR 01 2020 DTD 03/19/2010 912909-AF-5 BB /B1	97.50	10,000.00	9,750.00	10,437.50	(687.50)	737.50 122.91	7.80%
CF INDUSTRIES INC 7 1/8% MAY 01 2020 DTD 04/23/2010 12527G-AB-9 BB+ /BAA	121.00	10,000.00	12,100.00	11,675.00	425.00	712.50 59.37	4.00%
OMNICARE INC 7 3/4% JUN 01 2020 DTD 05/18/2010 681904-AM-0 BB /BA3	109.75	15,000.00	16,462.50	16,320.00	142.50	1,162.50 584.47	6.19%
P RANGE RESOURCES CORP 6 3/4% AUG 01 2020 DTD 08/12/2010 75281A-AL-3 BB /BA3	108.00	5,000.00	5,400.00	5,420.00	(20.00)	337.50 (113.63)	5.52%
WYNN LAS VEGAS LLC CORP 7 3/4% AUG 15 2020 DTD 08/04/2010 983130-AR-6 BBB /BA2	108.63	10,000.00	10,862.50	10,950.00	(87.50)	775.00 228.19	6.38%
NRG ENERGY INC 8 1/4% SEP 01 2020 DTD 03/01/2011 629377-BJ-0 BB- /B1	98.50	15,000.00	14,775.00	15,637.50	(862.50)	1,237.50 309.37	8.50%
BALL CORP SR NOTES 6 3/4% SEP 15 2020 DTD 03/22/2010 058498-AP-1 BB+ /BA1	108.50	15,000.00	16,275.00	16,050.00	225.00	1,012.50 213.75	5.46%

J.P.Morgan

Page 13 of 25

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00050380

SDNY_GM_00319578

EFTA01522801