



GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 8/1/12 to 8/31/12

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
NRG ENERGY INC 8 1/4% SEP 01 2020 DTD 03/01/2011 629377-BJ-0 BB- /B1	108.25	15,000.00	16,237.50	15,637.50	600.00	1,237.50 622.18	6.89%
BALL CORP SR NOTES 6 3/4% SEP 15 2020 DTD 03/22/2010 058498-AP-1 BB+ /BA1	110.75	15,000.00	16,612.50	16,050.00	562.50	1,012.50 466.87	5.10%
ARCH COAL INC 7 1/4% OCT 01 2020 DTD 08/09/2010 039380-AC-4 B- /B3	90.50	3,000.00	2,715.00	3,090.00	(375.00)	217.50 90.62	8.92%
BE AEROSPACE INC SR NOTES 6 7/8% OCT 01 2020 DTD 09/16/2010 055381-AR-8 BB /BA2	111.00	15,000.00	16,650.00	16,012.50	637.50	1,031.25 429.67	5.19%
ENERGY TRANSFER EQUITY 7 1/2% OCT 15 2020 DTD 09/20/2010 29273V-AC-4 BB /BA2	115.55	20,000.00	23,110.00	21,450.00	1,660.00	1,500.00 566.66	5.13%
SUNGARD DATA SYSTEMS INC SR SUB 7 5/8% NOV 15 2020 DTD 11/16/2010 CALLABLE 11/15/2015 @ 103.81 867363-AU-7 B /CAA	107.50	5,000.00	5,375.00	5,375.00		381.25 112.25	6.43%
COVANTA HOLDING CORP SR NOTES 7 1/4% DEC 01 2020 DTD 12/01/2010 22282E-AD-4 B+ /BA3	110.72	3,000.00	3,321.60	3,255.00	66.60	217.50 54.37	5.61%

J.P.Morgan

Page 14 of 23

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00050471

SDNY_GM_00319669

EFTA01522883