



GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 9/1/12 to 9/30/12

| | Price | Quantity | Value | Adjusted Tax Cost Original Cost | Unrealized Gain/Loss | Est. Annual Income Accrued Interest | Yield |
|---|--------|-----------|-----------|------------------------------------|-------------------------|--|--------|
| US Fixed Income | | | | | | | |
| D R HORTON INC 6 1/2% APR 15 2016 DTD 04/17/2006 23331A-AZ-2 BB- /BA2 | 111.44 | 10,000.00 | 11,143.70 | 10,495.00 | 648.70 | 650.00 299.72 | 3.06% |
| HEALTH MANAGEMENT ASSOCIATION 6 1/8% APR 15 2016 DTD 04/21/2006 421933-AH-5 BB- /NR | 109.04 | 10,000.00 | 10,903.90 | 10,400.00 | 503.90 | 612.50 282.43 | 3.39% |
| SUPERVALU INC 8% MAY 01 2016 DTD 05/07/2009 868536-AT-0 B- /CAA | 89.50 | 10,000.00 | 8,950.00 | 10,375.00 | (1,425.00) | 800.00 333.33 | 11.66% |
| CRICKET COMMUNICATIONS INC 7 3/4% MAY 15 2016 DTD 11/15/2009 226566-AK-3 B+ /BA2 | 105.88 | 15,000.00 | 15,881.25 | 16,050.00 | (168.75) | 1,162.50 439.15 | 5.92% |
| HOST HOTELS & RESORTS LP 6 3/4% JUN 01 2016 DTD 04/04/2006 44108E-BA-5 BB+ /BA1 | 102.75 | 8,000.00 | 8,220.00 | 8,300.00 | (80.00) | 540.00 180.00 | 5.90% |
| BANK OF AMERICA CORP 3 3/4% JUL 12 2016 DTD 07/12/2011 06051G-EK-1 A- /BAA | 106.43 | 5,000.00 | 5,321.40 | 4,581.50 | 739.90 | 187.50 41.14 | 1.98% |
| SEAGATE TECHNOLOGY HDD H SR NOTES 6.80% OCT 1 2016 DTD 9/20/2006 81180R-AE-2 BB+ /BA1 | 111.42 | 10,000.00 | 11,141.80 | 10,600.00 | 541.80 | 680.00 340.00 | 3.70% |

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
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