



GHISLAINE MAXWELL-HY ACCT. [REDACTED]
For the Period 11/1/12 to 11/30/12

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
CITYCENTER HLDGS/FINANCE 7 5/8% JAN 15 2016 DTD 07/15/2011 178760-AB-0 B /B1	106.50	5,000.00	5,325.00	5,275.00	50.00	381.25 144.02	5.33%
D R HORTON INC 6 1/2% APR 15 2016 DTD 04/17/2006 23331A-AZ-2 BB- /BA2	111.07	10,000.00	11,106.60	10,495.00	611.60	650.00 83.05	3.02%
HEALTH MANAGEMENT ASSOCIATION 6 1/8% APR 15 2016 DTD 04/21/2006 421933-AH-5 BB- /NR	108.88	10,000.00	10,887.50	10,400.00	487.50	612.50 78.26	3.32%
SUPERVALU INC 8% MAY 01 2016 DTD 05/07/2009 868536-AT-0 B- /CAA	92.25	10,000.00	9,225.00	10,375.00	(1,150.00)	800.00 66.66	10.77%
CRICKET COMMUNICATIONS INC 7 3/4% MAY 15 2016 DTD 11/15/2009 226566-AK-3 B+ /BA2	106.13	15,000.00	15,918.75	16,050.00	(131.25)	1,162.50 51.66	5.77%
HOST HOTELS & RESORTS LP 6 3/4% JUN 01 2016 DTD 04/04/2006 44108E-BA-5 BB+ /BAA	102.00	8,000.00	8,160.00	8,300.00	(140.00)	540.00 270.00	6.11%
BANK OF AMERICA CORP 3 3/4% JUL 12 2016 DTD 07/12/2011 06051G-EK-1 A- /BAA	106.91	5,000.00	5,345.30	4,581.50	763.80	187.50 72.39	1.77%

J.P.Morgan

Page 6 of 24

Confidential Treatment Requested by JPMorgan
Chase
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