



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							
OMNICARE INC 7 3/4% JUN 01 2020 DTD 05/18/2010 681904-AM-0 BB /BA3	110.75	15,000.00	16,612.50	16,320.00	292.50	1,162.50 581.25	5.95%
RANGE RESOURCES CORP 6 3/4% AUG 01 2020 DTD 08/12/2010 75281A-AL-3 BB /BA3	109.50	9,000.00	9,855.00	9,720.00	135.00	607.50 202.50	5.23%
WYNN LAS VEGAS LLC CORP 7 3/4% AUG 15 2020 DTD 08/04/2010 983130-AR-6 BBB /BA2	114.38	10,000.00	11,437.50	10,950.00	487.50	775.00 228.19	5.44%
NRG ENERGY INC 8 1/4% SEP 01 2020 DTD 03/01/2011 629377-BJ-0 BB- /B1	110.75	15,000.00	16,612.50	15,637.50	975.00	1,237.50 309.37	6.46%
BALL CORP SR NOTES 6 3/4% SEP 15 2020 DTD 03/22/2010 058498-AP-1 BB+ /BA1	109.25	15,000.00	16,387.50	16,050.00	337.50	1,012.50 213.75	5.28%
BE AEROSPACE INC SR NOTES 6 7/8% OCT 01 2020 DTD 09/16/2010 055381-AR-8 BB /BA2	111.88	15,000.00	16,781.25	16,012.50	768.75	1,031.25 171.87	5.02%
ENERGY TRANSFER EQUITY 7 1/2% OCT 15 2020 DTD 09/20/2010 29273V-AC-4 BB /NR	113.75	20,000.00	22,750.00	21,450.00	1,300.00	1,500.00 191.66	5.34%

J.P.Morgan

Page 14 of 24

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

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