



GHISLAINE MAXWELL-HY ACCT. [REDACTED]  
For the Period 1/1/13 to 1/31/13

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
<b>US Fixed Income</b>							
<b>D R HORTON INC</b> 6 1/2% APR 15 2016 DTD 04/17/2006 23331A-AZ-2 BB- /BA2	112.25	10,000.00	11,225.00	10,495.00	730.00	650.00 191.38	2.50 %
<b>HEALTH MANAGEMENT ASSOCIATION</b> 6 1/8% APR 15 2016 DTD 04/21/2006 421933-AH-5 BB- /NR	110.50	10,000.00	11,050.00	10,400.00	650.00	612.50 180.34	2.68 %
<b>P SUPERVALU INC</b> 8% MAY 01 2016 DTD 05/07/2009 868536-AT-0 B- /CAA	99.75			0.00		62.00	8.08 %
<b>CRICKET COMMUNICATIONS INC</b> 7 3/4% MAY 15 2016 DTD 11/15/2009 226566-AK-3 B+ /BA2	105.55	15,000.00	15,832.20	16,050.00	(217.80)	1,162.50 245.41	5.87 %
<b>HOST HOTELS &amp; RESORTS LP</b> 6 3/4% JUN 01 2016 DTD 04/04/2006 44108E-BA-5 BB+ /BAA	102.50	7,000.00	7,175.00	7,262.50	(87.50)	472.50 78.75	5.91 %
<b>BANK OF AMERICA CORP</b> 3 3/4% JUL 12 2016 DTD 07/12/2011 06051G-EK-1 A- /BAA	106.70	5,000.00	5,335.05	4,581.50	753.55	187.50 9.89	1.74 %
<b>SEAGATE TECHNOLOGY HDD H</b> SR NOTES 6.80% OCT 1 2016 DTD 9/20/2006 81180R-AE-2 BB+ /BA1	113.29	10,000.00	11,328.60	10,600.00	728.60	680.00 226.66	2.95 %

J.P.Morgan

Page 6 of 25

Confidential Treatment Requested by JPMorgan  
Chase  
CONFIDENTIAL

JPM-SDNY-00050605

SDNY\_GM\_00319803

EFTA01523006