



GHISLAINE MAXWELL-HY ACCT. [REDACTED]
For the Period 2/1/13 to 2/28/13

	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	111.00	15,000.00	16,650.00	16,320.00	330.00	1,162.50 290.62	5.86%
RANGE RESOURCES CORP 6 3/4% AUG 01 2020 DTD 08/12/2010 75281A-AL-3 BB /BA3	108.50	9,000.00	9,765.00	9,720.00	45.00	607.50 50.62	5.35%
WYNN LAS VEGAS LLC CORP 7 3/4% AUG 15 2020 DTD 08/04/2010 983130-AR-6 BBB /BA2	112.31	10,000.00	11,231.00	10,950.00	281.00	775.00 34.44	5.70%
NRG ENERGY INC 8 1/4% SEP 01 2020 DTD 03/01/2011 629377-BJ-0 BB- /B1	113.25	15,000.00	16,987.50	15,637.50	1,350.00	1,237.50 611.86	6.03%
ALLIANT TECHSYSTEMS INC 6 7/8% SEP 15 2020 DTD 09/13/2010 018804-AP-9 BB- /BA3	109.00	5,000.00	5,450.00	5,545.50	(95.50)	343.75 158.50	5.41%
BALL CORP SR NOTES 6 3/4% SEP 15 2020 DTD 03/22/2010 058498-AP-1 BB+ /BA1	110.50	15,000.00	16,575.00	16,050.00	525.00	1,012.50 466.87	5.06%
BE AEROSPACE INC SR NOTES 6 7/8% OCT 01 2020 DTD 09/16/2010 055381-AR-8 BB /BA2	110.75	15,000.00	16,612.50	16,012.50	600.00	1,031.25 429.67	5.14%

J.P.Morgan

Page 14 of 25

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00050643

SDNY_GM_00319841

EFTA01523043