



GHISLAINE MAXWELL-HY ACCT. [REDACTED]
For the Period 3/1/13 to 3/31/13

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
HEALTH MANAGEMENT ASSOCIATION 6 1/8% APR 15 2016 DTD 04/21/2006 421933-AH-5 BB- /NR	110.25	10,000.00	11,025.00	10,400.00	625.00	612.50 282.43	2.60%
CRICKET COMMUNICATIONS INC 7 3/4% MAY 15 2016 DTD 11/15/2009 226566-AK-3 B+ /BA2	104.50	15,000.00	15,675.00	16,050.00	(375.00)	1,162.50 439.15	6.14%
BANK OF AMERICA CORP 3 3/4% JUL 12 2016 DTD 07/12/2011 06051G-EK-1 A- /BAA	106.69	5,000.00	5,334.70	4,581.50	753.20	187.50 41.14	1.64%
SEAGATE TECHNOLOGY HDD H SR NOTES 6.80% OCT 1 2016 DTD 9/20/2006 81180R-AE-2 BB+ /BA1	113.25	10,000.00	11,325.00	10,600.00	725.00	680.00 341.88	2.80%
SPRINT NEXTEL CORP 6% DEC 1 2016 DTD 11/20/2006 852061-AD-2 B+ /B3	108.50	20,000.00	21,700.00	17,385.00	4,315.00	1,200.00 400.00	3.51%
HANESBRANDS INC 8% DEC 15 2016 DTD 12/10/2009 410345-AF-9 BB- /BA3	108.46	5,000.00	5,423.00	5,412.50	10.50	400.00 117.77	5.44%
WPX ENERGY INC 5.25% JAN 15 2017 DTD 06/25/2012 98212B-AC-7 BB+ /BA1	104.75	5,000.00	5,237.50	5,362.50	(125.00)	262.50 55.41	3.89%

J.P.Morgan

Page 6 of 23

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00050665

SDNY_GM_00319863

EFTA01523063