



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							
RANGE RESOURCES CORP 6 3/4% AUG 01 2020 DTD 08/12/2010 75281A-AL-3 BB /BA3	110.00	9,000.00	9,900.00	9,720.00	180.00	607.50 101.25	5.10%
WYNN LAS VEGAS LLC CORP 7 3/4% AUG 15 2020 DTD 08/04/2010 983130-AR-6 BBB /BA2	112.75	10,000.00	11,275.00	10,950.00	325.00	775.00 99.02	5.61%
NRG ENERGY INC 8 1/4% SEP 01 2020 DTD 03/01/2011 629377-BJ-0 BB- /B1	113.00	15,000.00	16,950.00	15,637.50	1,312.50	1,237.50 103.12	6.05%
ALLIANT TECHSYSTEMS INC 6 7/8% SEP 15 2020 DTD 09/13/2010 018804-AP-9 BB- /BA3	107.92	5,000.00	5,396.00	5,545.50	(149.50)	343.75 15.27	5.56%
BALL CORP SR NOTES 6 3/4% SEP 15 2020 DTD 03/22/2010 058498-AP-1 BB+ /BA1	110.75	15,000.00	16,612.50	16,050.00	562.50	1,012.50 45.00	5.00%
BE AEROSPACE INC SR NOTES 6 7/8% OCT 01 2020 DTD 09/16/2010 055381-AR-8 BB /BA2	111.00	15,000.00	16,650.00	16,012.50	637.50	1,031.25 518.47	5.09%
ENERGY TRANSFER EQUITY 7 1/2% OCT 15 2020 DTD 09/20/2010 29273V-AC-4 BB /BA2	115.50	20,000.00	23,100.00	21,450.00	1,650.00	1,500.00 691.66	5.01%

J.P.Morgan

Page 14 of 23

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00050673

SDNY_GM_00319871

EFTA01523071