



GHISLAINE MAXWELL-HY ACCT. [REDACTED]  
For the Period 10/1/12 to 10/31/12

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
<b>US Fixed Income</b>							
<b>P ADVANCE MICRO DEVICES</b> 7 3/4% AUG 01 2020 DTD 08/04/2010 007903-AU-1 BB- /B1	83.85	8,000.00	6,707.92	8,245.00	(1,537.08)	620.00 195.47	10.88 %
<b>RANGE RESOURCES CORP</b> 6 3/4% AUG 01 2020 DTD 08/12/2010 75281A-AL-3 BB /BA3	109.79	9,000.00	9,881.28	9,720.00	161.28	607.50 151.87	5.20 %
<b>WYNN LAS VEGAS LLC CORP</b> 7 3/4% AUG 15 2020 DTD 08/04/2010 983130-AR-6 BBB /BA2	112.55	10,000.00	11,255.20	10,950.00	305.20	775.00 163.61	5.73 %
<b>NRG ENERGY INC</b> 8 1/4% SEP 01 2020 DTD 03/01/2011 629377-BJ-0 BB- /B1	110.00	15,000.00	16,500.00	15,637.50	862.50	1,237.50 206.25	6.59 %
<b>BALL CORP</b> SR NOTES 6 3/4% SEP 15 2020 DTD 03/22/2010 058498-AP-1 BB+ /BA1	110.00	15,000.00	16,500.00	16,050.00	450.00	1,012.50 129.37	5.19 %
<b>BE AEROSPACE INC</b> SR NOTES 6 7/8% OCT 01 2020 DTD 09/16/2010 055381-AR-8 BB /BA2	110.50	15,000.00	16,575.00	16,012.50	562.50	1,031.25 85.93	5.24 %
<b>ENERGY TRANSFER EQUITY</b> 7 1/2% OCT 15 2020 DTD 09/20/2010 29273V-AC-4 BB /NR	114.90	20,000.00	22,980.40	21,450.00	1,530.40	1,500.00 66.66	5.19 %

J.P.Morgan

Page 14 of 23

Confidential Treatment Requested by JPMorgan  
Chase  
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