



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

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
CONSOL ENERGY INC 8 1/4% APR 01 2020 DTD 10/01/2010 20854P-AF-6 BB /B1	108.25	15,000.00	16,237.50	16,556.25	(318.75)	1,237.50 309.37	6.79%
US STEEL CORP SR NOTES 7 3/8% APR 01 2020 DTD 03/19/2010 912909-AF-5 BB /B1	107.07	10,000.00	10,706.80	10,437.50	269.30	737.50 184.37	6.15%
AIRCASTE LTD 7.625% APR 15 2020 DTD 06/06/2012 00928Q-AG-6 BB+ /BA3	111.00	2,000.00	2,220.00	2,185.00	35.00	152.50 32.19	5.75%
CF INDUSTRIES INC 7 1/8% MAY 01 2020 DTD 04/23/2010 12527G-AB-9 NR /NR	125.00	10,000.00	12,500.00	11,675.00	825.00	712.50 118.75	3.26%
OMNICARE INC 7 3/4% JUN 01 2020 DTD 05/18/2010 681904-AM-0 BB /BA3	111.50	15,000.00	16,725.00	16,320.00	405.00	1,162.50 96.87	5.82%
RANGE RESOURCES CORP 6 3/4% AUG 01 2020 DTD 08/12/2010 75281A-AL-3 BB /BA3	109.00	9,000.00	9,810.00	9,720.00	90.00	607.50 253.12	5.29%
WYNN LAS VEGAS LLC CORP 7 3/4% AUG 15 2020 DTD 08/04/2010 983130-AR-6 BBB /BA2	113.75	10,000.00	11,375.00	10,950.00	425.00	775.00 292.77	5.51%

J.P.Morgan

Page 15 of 26

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00050584

SDNY_GM_00319782

EFTA01522987