



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							
SERVICE CORP INTL 7% JUN 15 2017 DTD 06/15/2006 MULTI CPN 817565-BF-0 BB- /BA3	113.13	20,000.00	22,625.00	21,700.00	925.00	1,400.00 295.54	3.66%
SMITHFIELD FOODS INC SR NOTES 7 3/4% JUL 1 2017 DTD 6/22/2007 832248-AQ-1 BB /B1	115.50	10,000.00	11,550.00	10,475.00	1,075.00	775.00 129.16	3.83%
PINNACLE ENTERTAINMENT 8 5/8% AUG 01 2017 DTD 02/01/2010 723456-AK-5 BB- /B1	106.25	10,000.00	10,625.00	10,850.00	(225.00)	862.50 71.87	6.95%
CHESAPEAKE ENERGY CORP 6 1/2% AUG 15 2017 DTD 8/16/2005 165167-BS-5 BB- /BA3	110.00	15,000.00	16,500.00	15,975.00	525.00	975.00 43.32	4.03%
CCO HLDGS LLC CAP CORP 7 1/4% OCT 30 2017 DTD 09/27/2010 1248EP-AQ-6 BB- /B1	108.00	9,000.00	9,720.00	9,495.00	225.00	652.50 219.31	5.29%
WINDSTREAM CORP 7 7/8% NOV 01 2017 DTD 10/08/2009 97381W-AJ-3 B /BA3	113.50	20,000.00	22,700.00	21,450.00	1,250.00	1,575.00 525.00	4.62%
EQUINIX INC SR NOTES 8 1/8% MAR 01 2018 DTD 03/03/2010 29444U-AJ-5 BB- /BA2	111.18	10,000.00	11,118.00	10,772.50	345.50	812.50 401.73	5.54%

J.P.Morgan

Page 8 of 25

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00050637

SDNY_GM_00319835

EFTA01523037