



GHISLAINE MAXWELL-HY ACCT. [REDACTED]
For the Period 11/1/12 to 11/30/12

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
MGM RESORTS INTERNATIONAL 9% MAR 15 2020 DTD 03/15/2011 55303Q-AD-2 B+ /BA2	111.50	15,000.00	16,725.00	16,612.50	112.50	1,350.00 285.00	6.96%
CB STEEL DYNAMICS INC 7.625% MAR 15 2020 DTD 03/17/2010 858119-AR-1 BB+ /BA2	110.00	5,000.00	5,500.00	5,568.75	(68.75)	381.25 80.48	5.91%
BOISE PAPER HDG CO ISSR 8% APR 01 2020 DTD 03/19/2010 09747G-AB-9 BB /BA3	109.11	10,000.00	10,911.30	10,862.50	48.80	800.00 133.33	6.42%
CONSOL ENERGY INC 8 1/4% APR 01 2020 DTD 10/01/2010 20854P-AF-6 BB /B1	107.00	15,000.00	16,050.00	16,556.25	(506.25)	1,237.50 206.25	7.01%
US STEEL CORP SR NOTES 7 3/8% APR 01 2020 DTD 03/19/2010 912909-AF-5 BB /B1	101.59	10,000.00	10,159.40	10,437.50	(278.10)	737.50 122.91	7.09%
AIRCASTLE LTD 7.625% APR 15 2020 DTD 06/06/2012 00928Q-AG-6 BB+ /BA3	109.11	2,000.00	2,182.18	2,185.00	(2.82)	152.50 19.48	6.07%
CF INDUSTRIES INC 7 1/8% MAY 01 2020 DTD 04/23/2010 12527G-AB-9 NR /BAA	126.80	10,000.00	12,680.00	11,675.00	1,005.00	712.50 59.37	3.06%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

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