



GHISLAINE MAXWELL-HY ACCT. [REDACTED]  
For the Period 1/1/13 to 1/31/13

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
<b>US Fixed Income</b>							
<b>LIMITED BRANDS INC</b> 8 1/2% JUN 15 2019 DTD 12/15/2009 532716-AR-8 BB+ /BA1	123.75	20,000.00	24,750.00	23,000.00	1,750.00	1,700.00 217.22	4.21 %
<b>REGAL CINEMAS CORP</b> 8 5/8% JUL 15 2019 DTD 07/15/2009 758753-AD-9 B- /B2	111.10	5,000.00	5,554.90	5,640.00	(85.10)	431.25 19.16	6.49 %
<b>DISH DBS CORP</b> 7 7/8% SEP 01 2019 DTD 08/17/2009 25470X-AB-1 BB- /BA2	118.63	15,000.00	17,793.75	16,462.50	1,331.25	1,181.25 492.18	4.57 %
<b>WEYERHAEUSER CO</b> 7 3/8% OCT 01 2019 DTD 10/01/2009 962166-BV-5 BBB /BA1	122.80	10,000.00	12,279.80	11,509.70	770.10	737.50 245.83	3.51 %
<b>UNITED RENTALS NORTH AM</b> 9 1/4% DEC 15 2019 DTD 11/17/2009 911365-AU-8 B+ /B3	114.75	15,000.00	17,212.50	16,687.50	525.00	1,387.50 177.28	6.55 %
<b>PIONEER NATURAL RESOURCE</b> 7 1/2% JAN 15 2020 DTD 11/30/2009 723787-AJ-6 NR /BAA	125.69	20,000.00	25,137.00	22,800.00	2,337.00	1,500.00 66.66	3.33 %
<b>NEWFIELD EXPLORATION CO</b> 6 7/8% FEB 01 2020 DTD 01/25/2010 651290-AN-8 NR /BA2	108.38	20,000.00	21,675.00	21,450.00	225.00	1,375.00 691.30	5.42 %

J.P.Morgan

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Confidential Treatment Requested by JPMorgan  
Chase  
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