



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
US Fixed Income							
LEAR CORP 8 1/8% MAR 15 2020 DTD 03/26/2010 521865-AS-4 BB /BA2	112.36	9,000.00	10,112.58	9,850.50	262.08	731.25 276.24	5.97%
CB STEEL DYNAMICS INC 7.625% MAR 15 2020 DTD 03/17/2010 858119-AR-1 BB+ /BA2	111.50	5,000.00	5,575.00	5,568.75	6.25	381.25 144.02	5.64%
BOISE PAPER HDG CO ISSR 8% APR 01 2020 DTD 03/19/2010 09747G-AB-9 BB /BA3	112.50	10,000.00	11,250.00	10,862.50	387.50	800.00 266.66	5.84%
CONSOL ENERGY INC 8 1/4% APR 01 2020 DTD 10/01/2010 20854P-AF-6 BB /B1	108.50	15,000.00	16,275.00	16,556.25	(281.25)	1,237.50 412.50	6.73%
US STEEL CORP SR NOTES 7 3/8% APR 01 2020 DTD 03/19/2010 912909-AF-5 BB /B1	107.72	10,000.00	10,772.40	10,437.50	334.90	737.50 245.83	6.03%
AIRCASTLE LTD 7.625% APR 15 2020 DTD 06/06/2012 00928Q-AG-6 BB+ /BA3	115.50	2,000.00	2,310.00	2,185.00	125.00	152.50 44.90	5.03%
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	712.50 178.12	3.23%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

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