



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>SEAGATE HDD CAYMAN</b> 6 7/8% MAY 01 2020 DTD 05/01/2011 81180W-AD-3 BB+ /BA1	109.50	5,000.00	5,475.00	5,450.00	25.00	343.75 85.93	5.28 %
<b>OMNICARE INC</b> 7 3/4% JUN 01 2020 DTD 05/18/2010 681904-AM-0 BB /BA3	111.63	15,000.00	16,743.75	16,320.00	423.75	1,162.50 193.74	5.78 %
<b>RANGE RESOURCES CORP</b> 6 3/4% AUG 01 2020 DTD 08/12/2010 75281A-AL-3 BB /BA3	110.02	9,000.00	9,901.62	9,720.00	181.62	607.50 305.43	5.12 %
<b>WYNN LAS VEGAS LLC CORP</b> 7 3/4% AUG 15 2020 DTD 08/04/2010 983130-AR-6 BBB /BA2	113.50	10,000.00	11,350.00	10,950.00	400.00	775.00 357.36	5.53 %
<b>NRG ENERGY INC</b> 8 1/4% SEP 01 2020 DTD 03/01/2011 629377-BJ-0 BB- /B1	113.25	15,000.00	16,987.50	15,637.50	1,350.00	1,237.50 515.62	6.04 %
<b>ALLIANT TECHSYSTEMS INC</b> 6 7/8% SEP 15 2020 DTD 09/13/2010 018804-AP-9 BB- /BA3	109.94	5,000.00	5,496.85	5,545.50	(48.65)	343.75 129.86	5.27 %
<b>BALL CORP</b> SR NOTES 6 3/4% SEP 15 2020 DTD 03/22/2010 058498-AP-1 BB+ /BA1	110.94	15,000.00	16,640.55	16,050.00	590.55	1,012.50 382.50	5.01 %

J.P.Morgan

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Confidential Treatment Requested by JPMorgan  
Chase  
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