



GHISLAINE MAXWELL-HY ACCT. [REDACTED]
For the Period 3/1/13 to 3/31/13

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
BOISE PAPER HDG CO ISSR 8% APR 01 2020 DTD 03/19/2010 09747G-AB-9 BB /BA3	112.24	10,000.00	11,223.90	10,862.50	361.40	800.00 402.22	5.84%
CONSOL ENERGY INC 8 1/4% APR 01 2020 DTD 10/01/2010 20854P-AF-6 BB /B1	111.00	15,000.00	16,650.00	16,556.25	93.75	1,237.50 622.18	6.28%
US STEEL CORP SR NOTES 7 3/8% APR 01 2020 DTD 03/19/2010 912909-AF-5 BB /B1	104.86	10,000.00	10,486.20	10,437.50	48.70	737.50 370.79	6.50%
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 70.31	4.99%
CF INDUSTRIES INC 7 1/8% MAY 01 2020 DTD 04/23/2010 12527G-AB-9 NR /NR	123.28	10,000.00	12,327.70	11,675.00	652.70	712.50 296.87	3.40%
SEAGATE HDD CAYMAN 6 7/8% MAY 01 2020 DTD 05/01/2011 81180W-AD-3 BB+ /BA1	107.50	5,000.00	5,375.00	5,450.00	(75.00)	343.75 143.22	5.58%
OMNICARE INC 7 3/4% JUN 01 2020 DTD 05/18/2010 681904-AM-0 BB /BA3	111.25	15,000.00	16,687.50	16,320.00	367.50	1,162.50 387.49	5.81%

J.P.Morgan

Page 13 of 23

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

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