



GHISLAINE MAXWELL-HY ACCT. [REDACTED]  
For the Period 10/1/12 to 10/31/12

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
<b>US Fixed Income</b>							
<b>CB STEEL DYNAMICS INC</b> 7.625% MAR 15 2020 DTD 03/17/2010 858119-AR-1 BB+ /BA2	110.10	5,000.00	5,504.80	5,568.75	(63.95)	381.25 48.71	5.91 %
<b>BOISE PAPER HDG CO ISSR</b> 8% APR 01 2020 DTD 03/19/2010 09747G-AB-9 BB /BA3	110.00	10,000.00	11,000.00	10,862.50	137.50	800.00 66.66	6.29 %
<b>CONSOL ENERGY INC</b> 8 1/4% APR 01 2020 DTD 10/01/2010 20854P-AF-6 BB /B1	106.29	15,000.00	15,943.50	16,556.25	(612.75)	1,237.50 103.12	7.14 %
<b>US STEEL CORP</b> SR NOTES 7 3/8% APR 01 2020 DTD 03/19/2010 912909-AF-5 BB /B1	101.79	10,000.00	10,178.70	10,437.50	(258.80)	737.50 61.45	7.06 %
<b>AIRCASTLE LTD</b> 7.625% APR 15 2020 DTD 06/06/2012 00928Q-AG-6 BB+ /BA3	110.75	2,000.00	2,215.00	2,185.00	30.00	152.50 6.77	5.83 %
<b>CF INDUSTRIES INC</b> 7 1/8% MAY 01 2020 DTD 04/23/2010 12527G-AB-9 NR /BAA	126.88	10,000.00	12,687.50	11,675.00	1,012.50	712.50 358.22	3.08 %
<b>OMNICARE INC</b> 7 3/4% JUN 01 2020 DTD 05/18/2010 681904-AM-0 BB /BA3	110.54	15,000.00	16,580.70	16,320.00	260.70	1,162.50 484.36	6.00 %

J.P.Morgan

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Confidential Treatment Requested by JPMorgan  
Chase  
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