



GHISLAINE MAXWELL-HY ACCT. [REDACTED]
For the Period 2/1/13 to 2/28/13

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
CB STEEL DYNAMICS INC 7.625% MAR 15 2020 DTD 03/17/2010 858119-AR-1 BB+ /BA2	111.38	5,000.00	5,568.75	5,568.75		381.25 175.79	5.64%
BOISE PAPER HDG CO ISSR 8% APR 01 2020 DTD 03/19/2010 09747G-AB-9 BB /BA3	110.75	10,000.00	11,075.00	10,862.50	212.50	800.00 333.33	6.11%
CONSOL ENERGY INC 8 1/4% APR 01 2020 DTD 10/01/2010 20854P-AF-6 BB /B1	110.75	15,000.00	16,612.50	16,556.25	56.25	1,237.50 515.62	6.34%
US STEEL CORP SR NOTES 7 3/8% APR 01 2020 DTD 03/19/2010 912909-AF-5 BB /B1	103.75	10,000.00	10,375.20	10,437.50	(62.30)	737.50 307.29	6.70%
AIRCASTLE LTD 7.625% APR 15 2020 DTD 06/06/2012 00928Q-AG-6 BB+ /BA3	115.00	2,000.00	2,300.00	2,185.00	115.00	152.50 57.61	5.09%
CF INDUSTRIES INC 7 1/8% MAY 01 2020 DTD 04/23/2010 12527G-AB-9 NR /NR	125.26	10,000.00	12,526.10	11,675.00	851.10	712.50 237.50	3.16%
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)	343.75 114.58	5.59%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

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