



GHISLAINE MAXWELL-HY ACCT. [REDACTED]  
For the Period 4/1/13 to 4/30/13

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
<b>US Fixed Income</b>							
<b>LEAR CORP</b> 8 1/8% MAR 15 2020 DTD 03/26/2010 521865-AS-4 BB /BA2	112.00	8,000.00	8,960.00	8,756.00	204.00	650.00 83.04	5.97%
<b>CB STEEL DYNAMICS INC</b> 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 48.71	5.59%
<b>BOISE PAPER HDG CO ISSR</b> 8% APR 01 2020 DTD 03/19/2010 09747G-AB-9 BB /BA3	113.50	10,000.00	11,350.00	10,862.50	487.50	800.00 66.66	5.62%
<b>CONSOL ENERGY INC</b> 8 1/4% APR 01 2020 DTD 10/01/2010 20854P-AF-6 BB /B1	112.25	15,000.00	16,837.50	16,556.25	281.25	1,237.50 103.12	6.05%
<b>US STEEL CORP</b> SR NOTES 7 3/8% APR 01 2020 DTD 03/19/2010 912909-AF-5 BB /B1	106.18	10,000.00	10,617.70	10,437.50	180.20	737.50 61.45	6.26%
<b>AIRCASTLE LTD</b> 7.625% APR 15 2020 DTD 06/06/2012 00928Q-AG-6 BB+ /BA3	118.25	2,000.00	2,365.00	2,185.00	180.00	152.50 6.77	4.54%
<b>CF INDUSTRIES INC</b> 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	712.50 356.25	3.12%

J.P.Morgan

Page 13 of 26

Confidential Treatment Requested by JPMorgan  
Chase  
CONFIDENTIAL

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