



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>DAVITA INC</b> 6 3/8% NOV 01 2018 DTD 10/20/2010 23918K-AL-2 NR /B2	107.25	10,000.00	10,725.00	10,200.00	525.00	637.50 159.37	4.91 %
<b>TENET HEALTHCARE CORP</b> 6.25% NOV 01 2018 DTD 11/21/2011 88033G-BP-4 B+ /B1	110.00	5,000.00	5,500.00	5,400.00	100.00	312.50 78.12	4.27 %
<b>CSC HOLDINGS LLC</b> 8 5/8% FEB 15 2019 DTD 02/12/2009 126307-AC-1 BB+ /BA3	121.47	10,000.00	12,146.60	11,425.00	721.60	862.50 397.70	4.52 %
<b>HCA INC</b> 8 1/2% APR 15 2019 DTD 04/15/2010 404119-BF-5 BB /BA3	111.75	20,000.00	22,350.00	22,250.00	100.00	1,700.00 500.54	6.19 %
<b>FELCOR LODGING LP</b> 6 3/4% JUN 01 2019 DTD 05/10/2011 31430Q-BB-2 B- /NR	107.50	5,000.00	5,375.00	5,057.50	317.50	337.50 56.25	5.34 %
<b>ARCELORMITTAL</b> 9.85% JUN 01 2019 DTD 05/20/2009 03938L-AM-6 BB+ /BA1	125.79	6,000.00	7,547.52	6,922.50	625.02	591.00 98.49	5.04 %
<b>CINEMARK USA INC</b> 8 5/8% JUN 15 2019 DTD 12/15/2009 172441-AS-6 BB- /B2	111.61	10,000.00	11,160.70	11,205.00	(44.30)	862.50 110.20	6.38 %

J.P.Morgan

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Confidential Treatment Requested by JPMorgan  
Chase  
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