



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							
FRONTIER COMMUNICATIONS SR NOTES 8 1/8% OCT 01 2018 DTD 10/01/2009 35906A-AB-4 BB- /BA2	114.00	20,000.00	22,800.00	21,950.00	850.00	1,625.00 817.00	5.17%
CB ABITIBIBOWATER INC 10.25% OCT 15 2018 DTD 10/15/2011 003687-AB-6 BB /BA3	115.50	5,000.00	5,775.00	5,792.50	(17.50)	512.50 236.31	6.84%
BURGER KING CORP 9 7/8% OCT 15 2018 DTD 10/19/2010 121207-AA-2 B /B3	114.88	5,000.00	5,743.75	5,762.50	(18.75)	493.75 227.67	6.62%
NIELSEN FINANCE LLC/CO 7 3/4% OCT 15 2018 DTD 04/15/2011 65409Q-AY-8 BB- /B2	111.11	10,000.00	11,111.20	11,040.00	71.20	775.00 357.36	5.40%
DAVITA INC 6 3/8% NOV 01 2018 DTD 10/20/2010 23918K-AL-2 NR /B2	106.63	10,000.00	10,662.50	10,200.00	462.50	637.50 265.62	5.00%
TENET HEALTHCARE CORP 6.25% NOV 01 2018 DTD 11/21/2011 88033G-BP-4 B+ /BA3	111.25	5,000.00	5,562.50	5,400.00	162.50	312.50 130.20	3.98%
CSC HOLDINGS LLC 8 5/8% FEB 15 2019 DTD 02/12/2009 126307-AC-1 BB+ /BA3	120.13	10,000.00	12,012.50	11,425.00	587.50	862.50 110.20	4.67%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
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