



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							
HCA INC 8 1/2% APR 15 2019 DTD 04/15/2010 404119-BF-5 BB /BA3	110.50	20,000.00	22,100.00	22,250.00	(150.00)	1,700.00 783.88	6.38%
FELCOR LODGING LP 6 3/4% JUN 01 2019 DTD 05/10/2011 31430Q-BB-2 B- /NR	109.00	5,000.00	5,450.00	5,057.50	392.50	337.50 112.50	5.03%
ARCELORMITTAL 9.85% JUN 01 2019 DTD 05/20/2009 03938L-AM-6 BB+ /BA1	126.38	6,000.00	7,582.62	6,922.50	660.12	591.00 196.99	4.85%
CINEMARK USA INC 8 5/8% JUN 15 2019 DTD 12/15/2009 172441-AS-6 BB- /B2	110.63	10,000.00	11,062.50	11,205.00	(142.50)	862.50 253.95	6.51%
LIMITED BRANDS INC 8 1/2% JUN 15 2019 DTD 12/15/2009 532716-AR-8 BB+ /BA1	123.02	20,000.00	24,604.00	23,000.00	1,604.00	1,700.00 500.54	4.24%
REGAL CINEMAS CORP 8 5/8% JUL 15 2019 DTD 07/15/2009 758753-AD-9 B- /B2	110.50	5,000.00	5,525.00	5,640.00	(115.00)	431.25 91.04	6.56%
DISH DBS CORP 7 7/8% SEP 01 2019 DTD 08/17/2009 25470X-AB-1 BB- /BA2	118.63	15,000.00	17,793.75	16,462.50	1,331.25	1,181.25 98.43	4.50%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
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