



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							
STARZ LLC/STARZ FIN CORP 5.000% 09/15/2019 DTD 02/13/2013 85571N-AB-5 NR /BA2	103.08	10,000.00	10,307.80	10,305.00	2.80	500.00 22.22	4.45%
WEYERHAEUSER CO 7 3/8% OCT 01 2019 DTD 10/01/2009 962166-BV-5 BBB /BA1	122.77	10,000.00	12,277.10	11,509.70	767.40	737.50 370.79	3.44%
UNITED RENTALS NORTH AM 9 1/4% DEC 15 2019 DTD 11/17/2009 911365-AU-8 B+ /B3	114.50	15,000.00	17,175.00	16,687.50	487.50	1,387.50 408.54	6.54%
PIONEER NATURAL RESOURCE 7 1/2% JAN 15 2020 DTD 11/30/2009 723787-AJ-6 NR /BAA	127.20	20,000.00	25,440.20	22,800.00	2,640.20	1,500.00 316.66	3.04%
NEWFIELD EXPLORATION CO 6 7/8% FEB 01 2020 DTD 01/25/2010 651290-AN-8 NR /BA2	107.00	20,000.00	21,400.00	21,450.00	(50.00)	1,375.00 229.16	5.63%
LEAR CORP 8 1/8% MAR 15 2020 DTD 03/26/2010 521865-AS-4 BB /BA2	111.07	8,000.00	8,885.36	8,756.00	129.36	650.00 28.88	6.14%
CB STEEL DYNAMICS INC 7.625% MAR 15 2020 DTD 03/17/2010 858119-AR-1 BB+ /BA2	110.88	5,000.00	5,543.75	5,568.75	(25.00)	381.25 16.94	5.71%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
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