



GHISLAINE MAXWELL-HY ACCT. [REDACTED]
For the Period 2/1/13 to 2/28/13

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
AVIS BUDGET CAR RENTAL 9 5/8% MAR 15 2018 DTD 03/10/2010 053773-AL-1 B /B2	110.50	5,000.00	5,525.00	5,470.00	55.00	481.25 221.90	7.11 %
CIT GROUP INC 5 1/4% MAR 15 2018 DTD 03/15/2012 125581-GL-6 BB- /BA3	107.75	20,000.00	21,550.00	20,140.00	1,410.00	1,050.00 484.16	3.56 %
CABLEVISION SYSTEMS CORP SR NOTES 7 3/4% APR 15 2018 DTD 04/15/2010 12686C-AZ-2 B+ /B1	111.25	10,000.00	11,125.00	10,775.00	350.00	775.00 292.77	5.22 %
MERRILL LYNCH & CO MEDIUM TERM NOTES 6 7/8% APR 25 2018 DTD 04/25/2008 59018Y-N6-4 A- /BAA	121.32	10,000.00	12,131.50	11,080.41	1,051.09	687.50 240.62	2.44 %
ALLBRITTON COMMUNICATION 8% MAY 15 2018 DTD 04/30/2010 016745-AL-5 B+ /B2	109.00	10,000.00	10,900.00	10,300.00	600.00	800.00 235.55	5.96 %
CKE RESTAURANTS INC 11 3/8% JUL 15 2018 DTD 07/12/2010 12561E-AK-1 B- /B2	116.50	7,000.00	8,155.00	7,735.00	420.00	796.25 101.73	7.57 %
COMMERCIAL METALS CO NOTE 7.35% AUG 15 2018 DTD 08/04/2008 201723-AJ-2 BB+ /BA2	111.11	10,000.00	11,111.20	11,087.50	23.70	735.00 32.66	5.00 %

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
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