



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							
CSC HOLDINGS LLC 8 5/8% FEB 15 2019 DTD 02/12/2009 126307-AC-1 BB+ /BA3	119.44	10,000.00	11,943.70	11,425.00	518.70	862.50 38.33	4.83%
HCA INC 8 1/2% APR 15 2019 DTD 04/15/2010 404119-BF-5 BB /BA3	110.75	20,000.00	22,150.00	22,250.00	(100.00)	1,700.00 642.22	6.35%
FELCOR LODGING LP 6 3/4% JUN 01 2019 DTD 05/10/2011 31430Q-BB-2 B- /NR	107.50	5,000.00	5,374.75	5,057.50	317.25	337.50 84.37	5.32%
ARCELORMITTAL 9.85% JUN 01 2019 DTD 05/20/2009 03938L-AM-6 BB+ /BA1	125.93	6,000.00	7,555.68	6,922.50	633.18	591.00 147.75	4.97%
CINEMARK USA INC 8 5/8% JUN 15 2019 DTD 12/15/2009 172441-AS-6 BB- /B2	111.05	10,000.00	11,105.00	11,205.00	(100.00)	862.50 182.08	6.46%
LIMITED BRANDS INC 8 1/2% JUN 15 2019 DTD 12/15/2009 532716-AR-8 BB+ /BA1	122.50	20,000.00	24,500.00	23,000.00	1,500.00	1,700.00 358.88	4.37%
REGAL CINEMAS CORP 8 5/8% JUL 15 2019 DTD 07/15/2009 758753-AD-9 B- /B2	111.25	5,000.00	5,562.50	5,640.00	(77.50)	431.25 55.10	6.44%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
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