



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
<b>US Fixed Income</b>							
<b>SALLY HOLDINGS/SALLY CAP</b> 5.75% JUN 01 2022 DTD 05/18/2012 79546V-AJ-5 BB+ /BA3	104.50	5,000.00	5,225.00	5,295.00	(70.00)	287.50 95.83	5.13%
<b>CHESAPEAKE MIDSTREAM PT</b> 6.125% JUL 15 2022 DTD 01/11/2012 16524R-AE-3 BB- /BA3	107.50	4,000.00	4,300.00	3,930.00	370.00	245.00 51.72	5.10%
<b>COVANTA HOLDING CORP</b> 6 3/8% OCT 01 2022 DTD 03/19/2012 22282E-AE-2 B /BA3	108.75	7,000.00	7,612.50	7,210.00	402.50	446.25 224.36	5.20%
<b>QEP RESOURCES INC</b> 5 3/8% OCT 01 2022 DTD 03/01/2012 74733V-AB-6 BB+ /BA1	103.25	20,000.00	20,650.00	19,861.25	788.75	1,075.00 540.48	4.94%
<b>CELANESE US HOLDINGS LLC</b> 4.625% 11/15/2022 DTD 11/13/2012 15089Q-AD-6 BB /BA2	100.50	5,000.00	5,025.00	5,105.00	(80.00)	231.25 10.27	4.56%
<b>PVH CORP</b> 4.500% 12/15/2022 DTD 12/20/2012 693656-AA-8 BB /BA3	98.75	5,000.00	4,937.50	5,005.00	(67.50)	225.00 63.12	4.66%
<b>FORD MOTOR COMPANY</b> GLOBAL LANDMARK SECURITIES NOTES 7.45% JUL 16 2031 DTD 7/16/99 345370-CA-6 BB+ /BAA	126.90	10,000.00	12,689.90	11,475.00	1,214.90	745.00 155.20	5.16%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan  
Chase  
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