



GHISLAINE MAXWELL-HY ACCT. [REDACTED]  
For the Period 4/1/13 to 4/30/13

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
<b>US Fixed Income</b>							
<b>HCA INC</b> 8 1/2% APR 15 2019 DTD 04/15/2010 404119-BF-5 BB /BA3	110.63	20,000.00	22,125.00	22,250.00	(125.00)	1,700.00 75.54	6.33%
<b>FELCOR LODGING LP</b> 6 3/4% JUN 01 2019 DTD 05/10/2011 31430Q-BB-2 B- /NR	109.50	5,000.00	5,475.00	5,057.50	417.50	337.50 140.62	4.92%
<b>ARCELORMITTAL</b> 9.85% JUN 01 2019 DTD 05/20/2009 03938L-AM-6 BB+ /BA1	126.72	6,000.00	7,602.90	6,922.50	680.40	591.00 246.24	4.74%
<b>CINEMARK USA INC</b> 8 5/8% JUN 15 2019 DTD 12/15/2009 172441-AS-6 BB- /B2	110.50	10,000.00	11,050.00	11,205.00	(155.00)	862.50 325.83	6.52%
<b>LIMITED BRANDS INC</b> 8 1/2% JUN 15 2019 DTD 12/15/2009 532716-AR-8 BB+ /BA1	124.00	20,000.00	24,800.00	23,000.00	1,800.00	1,700.00 642.22	4.04%
<b>ENDO PHARMACEUT HLDGS IN</b> 7% JUL 15 2019 DTD 06/08/2011 29264F-AG-1 BB /BA3	110.13	5,000.00	5,506.25	5,337.50	168.75	350.00 103.05	5.08%
<b>REGAL CINEMAS CORP</b> 8 5/8% JUL 15 2019 DTD 07/15/2009 758753-AD-9 B- /B2	111.13	5,000.00	5,556.25	5,640.00	(83.75)	431.25 126.97	6.42%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan  
Chase  
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