



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							
AMERIGAS PART FIN CORP SR NOTES 6 1/2% MAY 20 2021 DTD 01/20/2011 030981-AF-1 NR /BA3	106.00	7,000.00	7,420.00	7,157.50	262.50	455.00 127.65	5.58%
AMKOR TECHNOLOGIES INC 6 5/8% JUN 01 2021 DTD 05/20/2011 031652-BE-9 BB /BA3	100.81	5,000.00	5,040.40	4,925.00	115.40	331.25 82.81	6.49%
AMC NETWORKS INC 7.75% JUL 15 2021 DTD 07/09/2012 00164V-AB-9 BB- /B1	113.75	10,000.00	11,375.00	11,490.00	(115.00)	775.00 99.02	5.66%
IRON MOUNTAIN INC 8 3/8% AUG 15 2021 DTD 08/10/2009 46284P-AM-6 B+ /B1	110.25	15,000.00	16,537.50	15,900.00	637.50	1,256.25 55.83	6.76%
MGM RESORTS INTL 6.625% 12/15/2021 DTD 12/20/2012 552953-CA-7 B+ /B3	103.50	10,000.00	10,350.00	10,310.00	40.00	662.50 130.65	6.10%
CCO HLDGS LLC/CAP CORP 6 5/8% JAN 26 2012 DTD 01/31/2022 1248EP-AX-1 BB- /B1	109.25	6,000.00	6,555.00	5,970.00	585.00	397.50 34.22	5.31%
LAMAR MEDIA CORP 5.875% FEB 01 2022 DTD 07/27/2012 513075-BB-6 BB- /B1	108.50	10,000.00	10,850.00	11,072.50	(222.50)	587.50 48.95	4.70%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
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