



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							
ARCELORMITTAL 6 1/4% FEB 25 2022 DTD 02/28/2012 03938L-AX-2 BB+ /BA1	109.59	9,000.00	9,863.19	9,007.50	855.69	562.50 9.36	4.92%
SALLY HOLDINGS/SALLY CAP 5.75% JUN 01 2022 DTD 05/18/2012 79546V-AJ-5 BB+ /BA3	105.88	5,000.00	5,293.75	5,295.00	(1.25)	287.50 71.87	4.95%
CHESAPEAKE MIDSTREAM PT 6.125% JUL 15 2022 DTD 01/11/2012 16524R-AE-3 BB- /BA3	107.25	4,000.00	4,290.00	3,930.00	360.00	245.00 31.30	5.14%
COVANTA HOLDING CORP 6 3/8% OCT 01 2022 DTD 03/19/2012 22282E-AE-2 B /BA3	108.50	7,000.00	7,595.00	7,210.00	385.00	446.25 185.93	5.23%
QEP RESOURCES INC 5 3/8% OCT 01 2022 DTD 03/01/2012 74733V-AB-6 BB+ /BA1	104.75	20,000.00	20,950.00	19,861.25	1,088.75	1,075.00 447.90	4.75%
CELANESE US HOLDINGS LLC 4.625% 11/15/2022 DTD 11/13/2012 15089Q-AD-6 BB /BA2	102.00	5,000.00	5,100.00	5,105.00	(5.00)	231.25 69.37	4.37%
PVH CORP 4.500% 12/15/2022 DTD 12/20/2012 693656-AA-8 BB /BA3	98.50	5,000.00	4,925.00	5,005.00	(80.00)	225.00 44.37	4.69%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
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