



GHISLAINE MAXWELL-HY ACCT. [REDACTED]  
For the Period 2/1/12 to 2/29/12

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
<b>US Fixed Income</b>							
<b>PINNACLE ENTERTAINMENT</b> 8 5/8% AUG 01 2017 DTD 02/01/2010 723456-AK-5 BB /B1	108.75	10,000.00	10,875.00	10,850.00	25.00	862.50 71.87	6.67%
<b>CHESAPEAKE ENERGY CORP</b> 6 1/2% AUG 15 2017 DTD 8/16/2005 165167-BS-5 BB+ /BA3	105.00	15,000.00	15,750.00	15,975.00	(225.00)	975.00 43.32	5.43%
<b>CCO HLDGS LLC CAP CORP</b> 7 1/4% OCT 30 2017 DTD 09/27/2010 1248EP-AQ-6 BB- /B1	108.50	9,000.00	9,765.00	9,495.00	270.00	652.50 219.31	5.48%
<b>WINDSTREAM CORP</b> 7 7/8% NOV 01 2017 DTD 10/08/2009 97381W-AJ-3 B+ /BA3	112.75	20,000.00	22,550.00	21,450.00	1,100.00	1,575.00 525.00	5.24%
<b>P CASCADES INC</b> 7 3/4% DEC 15 2017 DTD 12/03/2009 146900-AG-0 B+ /BA3	102.50	5,000.00	5,125.00	5,237.50	(112.50)	387.50 163.61	7.21%
<b>CLEAR CHANNEL WORLDWIDE</b> 9 1/4% DEC 15 2017 DTD 06/15/2010 18451Q-AD-0 B /B1	110.00	10,000.00	11,000.00	11,000.00		925.00 195.27	7.11%
<b>EQUINIX INC</b> SR NOTES 8 1/8% MAR 01 2018 DTD 03/03/2010 29444U-AJ-5 BB- /BA2	111.63	10,000.00	11,162.50	10,772.50	390.00	812.50 403.99	5.80%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan  
Chase  
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