



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
US Fixed Income							
ENERGY TRANSFER EQUITY 7 1/2% OCT 15 2020 DTD 09/20/2010 29273V-AC-4 BB- /BA2	114.50	20,000.00	22,900.00	21,450.00	1,450.00	1,500.00 566.66	5.38 %
INTL LEASE FINANCE CORP 8 1/4% DEC 15 2020 DTD 12/07/2010 459745-GF-6 BBB /B1	111.50	15,000.00	16,725.15	16,540.00	185.15	1,237.50 261.24	6.51 %
AMERIGAS PART FIN CORP SR NOTES 6 1/2% MAY 20 2021 DTD 01/20/2011 030981-AF-1 NA /BA3	101.00	15,000.00	15,150.00	15,337.50	(187.50)	975.00 273.54	6.35 %
IRON MOUNTAIN INC 8 3/8% AUG 15 2021 DTD 08/10/2009 46284P-AM-6 B+ /B1	111.13	15,000.00	16,668.75	15,900.00	768.75	1,256.25 55.83	6.76 %
NAVISTAR INTL CORP SR NOTES 8 1/4% NOV 01 2021 DTD 10/28/2009 63934E-AM-0 BB- /B1	109.38	10,000.00	10,937.50	10,987.50	(50.00)	825.00 275.00	6.90 %
CCO HLDGS LLC/CAP CORP 6 5/8% JAN 26 2012 DTD 01/31/2022 1248EP-AX-1 BB- /B1	106.75	6,000.00	6,405.00	5,970.00	435.00	397.50 39.75	5.72 %
FORD MOTOR COMPANY GLOBAL LANDMARK SECURITIES NOTES 7.45% JUL 16 2031 DTD 7/16/99 345370-CA-6 BB+ /BA2	128.38	10,000.00	12,837.50	11,475.00	1,362.50	745.00 93.12	5.12 %

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
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