



GHISLAINE MAXWELL-HY ACCT. [REDACTED]
For the Period 1/1/13 to 1/31/13

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
DELPHI CORP 6.125% MAY 15 2021 DTD 05/07/2012 24713E-AF-4 BB+ /BA2	110.50	5,000.00	5,525.00	5,545.00	(20.00)	306.25 64.65	4.59%
AMERIGAS PART FIN CORP SR NOTES 6 1/2% MAY 20 2021 DTD 01/20/2011 030981-AF-1 NR /BA3	106.81	7,000.00	7,476.84	7,157.50	319.34	455.00 89.73	5.47%
AMKOR TECHNOLOGIES INC 6 5/8% JUN 01 2021 DTD 05/20/2011 031652-BE-9 BB /BA3	102.50	5,000.00	5,125.00	4,925.00	200.00	331.25 55.20	6.23%
AMC NETWORKS INC 7.75% JUL 15 2021 DTD 07/09/2012 00164V-AB-9 BB- /B1	115.25	10,000.00	11,525.00	11,490.00	35.00	775.00 34.44	5.47%
IRON MOUNTAIN INC 8 3/8% AUG 15 2021 DTD 08/10/2009 46284P-AM-6 B+ /B1	111.27	15,000.00	16,690.20	15,900.00	790.20	1,256.25 579.27	6.63%
MGM RESORTS INTL 6.625% 12/15/2021 DTD 12/20/2012 552953-CA-7 B+ /B3	104.25	10,000.00	10,425.00	10,310.00	115.00	662.50 75.45	6.00%
CCO HLDGS LLC/CAP CORP 6 5/8% JAN 26 2012 DTD 01/31/2022 1248EP-AX-1 BB- /B1	109.50	6,000.00	6,570.00	5,970.00	600.00	397.50 1.10	5.28%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
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