



GHISLAINE MAXWELL-HY ACCT. [REDACTED]
For the Period 3/1/13 to 3/31/13

| | Price | Quantity | Value | Adjusted Tax Cost Original Cost | Unrealized Gain/Loss | Est. Annual Income Accrued Interest | Yield |
|--|--------|-----------|-----------|------------------------------------|-------------------------|--|-------|
| US Fixed Income | | | | | | | |
| AMKOR TECHNOLOGIES INC 6 5/8% JUN 01 2021 DTD 05/20/2011 031652-BE-9 BB /BA3 | 101.25 | 5,000.00 | 5,062.45 | 4,925.00 | 137.45 | 331.25 110.41 | 6.42% |
| AMC NETWORKS INC 7.75% JUL 15 2021 DTD 07/09/2012 00164V-AB-9 BB- /B1 | 113.50 | 10,000.00 | 11,350.00 | 11,490.00 | (140.00) | 775.00 163.61 | 5.68% |
| 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 | 1,256.25 160.51 | 6.75% |
| MGM RESORTS INTL 6.625% 12/15/2021 DTD 12/20/2012 552953-CA-7 B+ /B3 | 105.00 | 10,000.00 | 10,500.00 | 10,310.00 | 190.00 | 662.50 185.86 | 5.88% |
| CCO HLDGS LLC/CAP CORP 6 5/8% JAN 26 2012 DTD 01/31/2022 1248EP-AX-1 BB- /B1 | 107.50 | 6,000.00 | 6,450.00 | 5,970.00 | 480.00 | 397.50 67.35 | 5.54% |
| LAMAR MEDIA CORP 5.875% FEB 01 2022 DTD 07/27/2012 513075-BB-6 BB- /B1 | 108.25 | 10,000.00 | 10,825.00 | 11,072.50 | (247.50) | 587.50 97.91 | 4.72% |
| ARCELORMITTAL 6 1/4% FEB 25 2022 DTD 02/28/2012 03938L-AX-2 BB+ /BA1 | 109.74 | 9,000.00 | 9,876.42 | 9,007.50 | 868.92 | 562.50 56.25 | 4.89% |

J.P.Morgan

Page 16 of 23

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00050675

SDNY_GM_00319873

EFTA01523073