



GHISLAINE MAXWELL-HY ACCT. [REDACTED]
For the Period 4/1/13 to 4/30/13

	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+ /BA1	112.00	5,000.00	5,600.00	5,545.00	55.00	306.25 141.21	4.34%
AMERIGAS PART FIN CORP SR NOTES 6 1/2% MAY 20 2021 DTD 01/20/2011 030981-AF-1 NR /BA3	109.25	7,000.00	7,647.50	7,157.50	490.00	455.00 203.48	5.09%
AMKOR TECHNOLOGIES INC 6 5/8% JUN 01 2021 DTD 05/20/2011 031652-BE-9 BB /BA3	104.00	5,000.00	5,200.00	4,925.00	275.00	331.25 138.02	5.99%
AMC NETWORKS INC 7.75% JUL 15 2021 DTD 07/09/2012 00164V-AB-9 BB- /B1	114.74	10,000.00	11,474.00	11,490.00	(16.00)	775.00 228.19	5.49%
IRON MOUNTAIN INC 8 3/8% AUG 15 2021 DTD 08/10/2009 46284P-AM-6 B+ /B1	112.00	15,000.00	16,800.00	15,900.00	900.00	1,256.25 265.20	6.48%
MGM RESORTS INTL 6.625% 12/15/2021 DTD 12/20/2012 552953-CA-7 B+ /B3	105.73	15,000.00	15,859.50	15,582.50	277.00	993.75 361.60	5.77%
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	397.50 100.47	5.25%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

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