



GHISLAINE MAXWELL-HY ACCT. [REDACTED]
For the Period 12/1/12 to 12/31/12

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
RRI ENERGY INC 7 7/8% JUN 15 2017 DTD 06/13/2007 74971X-AC-1 B /B3	110.00	15,000.00	16,500.00	15,112.50	1,387.50	1,181.25 52.50	5.32%
SERVICE CORP INTL 7% JUN 15 2017 DTD 06/15/2006 MULTI CPN 817565-BF-0 BB- /BA3	114.50	20,000.00	22,900.00	21,700.00	1,200.00	1,400.00 62.22	3.46%
SMITHFIELD FOODS INC SR NOTES 7 3/4% JUL 1 2017 DTD 6/22/2007 832248-AQ-1 BB /B1	116.00	10,000.00	11,600.00	10,475.00	1,125.00	775.00 389.65	3.84%
PINNACLE ENTERTAINMENT 8 5/8% AUG 01 2017 DTD 02/01/2010 723456-AK-5 BB- /B1	107.25	10,000.00	10,725.00	10,850.00	(125.00)	862.50 359.37	6.76%
CHESAPEAKE ENERGY CORP 6 1/2% AUG 15 2017 DTD 8/16/2005 165167-BS-5 BB- /BA3	108.50	15,000.00	16,275.00	15,975.00	300.00	975.00 368.32	4.44%
CCO HLDGS LLC CAP CORP 7 1/4% OCT 30 2017 DTD 09/27/2010 1248EP-AQ-6 BB- /B1	109.12	9,000.00	9,820.80	9,495.00	325.80	652.50 110.55	5.09%
WINDSTREAM CORP 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	1,575.00 262.50	4.88%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
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