



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							
WEYERHAEUSER CO 7 3/8% OCT 01 2019 DTD 10/01/2009 962166-BV-5 BBB /BA1	123.80	10,000.00	12,379.60	11,509.70	869.90	737.50 184.37	3.40%
UNITED RENTALS NORTH AM 9 1/4% DEC 15 2019 DTD 11/17/2009 911365-AU-8 B+ /B3	114.00	15,000.00	17,100.00	16,687.50	412.50	1,387.50 61.66	6.70%
PIONEER NATURAL RESOURCE 7 1/2% JAN 15 2020 DTD 11/30/2009 723787-AJ-6 NR /BAA	127.50	20,000.00	25,500.00	22,800.00	2,700.00	1,500.00 691.66	3.12%
NEWFIELD EXPLORATION CO 6 7/8% FEB 01 2020 DTD 01/25/2010 651290-AN-8 NR /BA2	107.25	20,000.00	21,450.00	21,450.00		1,375.00 572.90	5.62%
LEAR CORP 8 1/8% MAR 15 2020 DTD 03/26/2010 521865-AS-4 BB /BA2	112.75	9,000.00	10,147.14	9,850.50	296.64	731.25 215.30	5.92%
CB STEEL DYNAMICS INC 7.625% MAR 15 2020 DTD 03/17/2010 858119-AR-1 BB+ /BA2	110.72	5,000.00	5,535.80	5,568.75	(32.95)	381.25 112.25	5.78%
BOISE PAPER HDG CO ISSR 8% APR 01 2020 DTD 03/19/2010 09747G-AB-9 BB /BA3	109.85	10,000.00	10,985.40	10,862.50	122.90	800.00 200.00	6.28%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
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