



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							
NRG ENERGY INC 8 1/4% SEP 01 2020 DTD 03/01/2011 629377-BJ-0 BB- /B1	112.00	15,000.00	16,800.00	15,637.50	1,162.50	1,237.50 412.50	6.25%
BALL CORP SR NOTES 6 3/4% SEP 15 2020 DTD 03/22/2010 058498-AP-1 BB+ /BA1	110.25	15,000.00	16,537.50	16,050.00	487.50	1,012.50 298.12	5.12%
BE AEROSPACE INC SR NOTES 6 7/8% OCT 01 2020 DTD 09/16/2010 055381-AR-8 BB /BA2	111.00	15,000.00	16,650.00	16,012.50	637.50	1,031.25 257.80	5.13%
ENERGY TRANSFER EQUITY 7 1/2% OCT 15 2020 DTD 09/20/2010 29273V-AC-4 BB /NR	115.00	20,000.00	23,000.00	21,450.00	1,550.00	1,500.00 316.66	5.14%
SUNGARD DATA SYSTEMS INC SR SUB 7 5/8% NOV 15 2020 DTD 11/16/2010 CALLABLE 11/15/2015 @ 103.81 867363-AU-7 B /CAA	109.75	5,000.00	5,487.50	5,375.00	112.50	381.25 48.71	6.05%
COVANTA HOLDING CORP SR NOTES 7 1/4% DEC 01 2020 DTD 12/01/2010 22282E-AD-4 B /BA3	110.50	3,000.00	3,315.00	3,255.00	60.00	217.50 18.12	5.59%
INTL LEASE FINANCE CORP 8 1/4% DEC 15 2020 DTD 12/07/2010 459745-GF-6 BBB /BA3	120.00	15,000.00	18,000.00	16,540.00	1,460.00	1,237.50 54.99	5.15%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
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