



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							
CROWN AMER/CAP CORP III 6 1/4% FEB 01 2021 DTD 08/01/2011 22818V-AB-3 BB /NR	109.50	15,000.00	16,425.00	16,262.50	162.50	937.50 390.61	4.82%
KEY ENERGY SERVICES INC 6 3/4% MAR 01 2021 DTD 03/04/2011 492914-AS-5 BB- /B1	100.25	5,000.00	5,012.50	5,127.50	(115.00)	337.50 112.50	6.71%
DELPHI CORP 6.125% MAY 15 2021 DTD 05/07/2012 24713E-AF-4 BB+ /BA2	111.00	5,000.00	5,550.00	5,545.00	5.00	306.25 39.13	4.53%
AMERIGAS PART FIN CORP SR NOTES 6 1/2% MAY 20 2021 DTD 01/20/2011 030981-AF-1 NR /BA3	108.50	7,000.00	7,595.00	7,157.50	437.50	455.00 51.81	5.23%
AMKOR TECHNOLOGIES INC 6 5/8% JUN 01 2021 DTD 05/20/2011 031652-BE-9 BB /BA3	99.75	5,000.00	4,987.50	4,925.00	62.50	331.25 27.60	6.66%
AMC NETWORKS INC 7.75% JUL 15 2021 DTD 07/09/2012 00164V-AB-9 BB- /B1	114.00	10,000.00	11,400.00	11,490.00	(90.00)	775.00 357.36	5.66%
IRON MOUNTAIN INC 8 3/8% AUG 15 2021 DTD 08/10/2009 46284P-AM-6 B+ /B1	111.00	15,000.00	16,650.00	15,900.00	750.00	1,256.25 474.57	6.67%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

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