



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							
CCO HLDGS LLC/CAP CORP 6 5/8% JAN 26 2012 DTD 01/31/2022 1248EP-AX-1 BB- /B1	109.69	6,000.00	6,581.22	5,970.00	611.22	397.50 166.72	5.27%
ARCELORMITTAL 6 1/4% FEB 25 2022 DTD 02/28/2012 03938L-AX-2 BB+ /BA1	105.07	9,000.00	9,456.21	9,007.50	448.71	562.50 196.87	5.54%
CHESAPEAKE MIDSTREAM PT 6.125% JUL 15 2022 DTD 01/11/2012 16524R-AE-3 BB- /BA3	107.50	4,000.00	4,300.00	3,930.00	370.00	245.00 112.97	5.12%
COVANTA HOLDING CORP 6 3/8% OCT 01 2022 DTD 03/19/2012 22282E-AE-2 B /BA3	108.50	7,000.00	7,595.00	7,210.00	385.00	446.25 111.55	5.25%
QEP RESOURCES INC 5 3/8% OCT 01 2022 DTD 03/01/2012 74733V-AB-6 BB+ /BA1	107.00	20,000.00	21,400.00	19,861.25	1,538.75	1,075.00 268.74	4.48%
FORD MOTOR COMPANY GLOBAL LANDMARK SECURITIES NOTES 7.45% JUL 16 2031 DTD 7/16/99 345370-CA-6 BB+ /BAA	125.87	10,000.00	12,587.20	11,475.00	1,112.20	745.00 341.45	5.25%
GMAC 8% NOV 01 2031 DTD 12/31/2008 36186C-BY-8 B+ /B1	126.88	20,000.00	25,376.40	21,912.50	3,463.90	1,600.00 266.66	5.66%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
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