



GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/12 to 7/31/12

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
CHESAPEAKE MIDSTREAM PT 6.125% JUL 15 2022 DTD 01/11/2012 16524R-AE-3 BB- /BA3	100.50	4,000.00	4,020.00	3,930.00	90.00	245.00 10.88	6.06 %
COVANTA HOLDING CORP 6 3/8% OCT 01 2022 DTD 03/19/2012 22282E-AE-2 B+ /BA3	107.50	7,000.00	7,525.00	7,210.00	315.00	446.25 163.62	5.41 %
QEP RESOURCES INC 5 3/8% OCT 01 2022 DTD 03/01/2012 74733V-AB-6 BB+ /BA1	103.00	20,000.00	20,600.00	19,861.25	738.75	1,075.00 447.90	4.99 %
FORD MOTOR COMPANY GLOBAL LANDMARK SECURITIES NOTES 7.45% JUL 16 2031 DTD 7/16/99 345370-CA-6 BB+ /BAA	124.27	10,000.00	12,427.40	11,475.00	952.40	745.00 31.04	5.39 %
GMAC 8% NOV 01 2031 DTD 12/31/2008 36186C-BY-8 B+ /B1	120.57	20,000.00	24,113.20	21,912.50	2,200.70	1,600.00 400.00	6.16 %
CAPITAL ONE CAPITAL IV 6.745% FEB 17 2037 DTD 02/05/2007 140422-AA-4 BB+ /BAA	101.47	20,000.00	20,293.00	20,275.00	18.00	1,349.00 614.54	6.62 %

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
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