



GHISLAINE MAXWELL-HY ACCT. [REDACTED]
For the Period 11/1/12 to 11/30/12

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
AMKOR TECHNOLOGIES INC 6 5/8% JUN 01 2021 DTD 05/20/2011 031652-BE-9 BB /BA3	97.00	5,000.00	4,850.00	4,925.00	(75.00)	331.25 165.62	7.10%
IRON MOUNTAIN INC 8 3/8% AUG 15 2021 DTD 08/10/2009 46284P-AM-6 B+ /B1	110.75	15,000.00	16,612.50	15,900.00	712.50	1,256.25 369.88	6.72%
CCO HLDGS LLC/CAP CORP 6 5/8% JAN 26 2012 DTD 01/31/2022 1248EP-AX-1 BB- /B1	108.25	6,000.00	6,495.00	5,970.00	525.00	397.50 133.60	5.47%
P ARCELORMITTAL 6 1/4% FEB 25 2022 DTD 02/28/2012 03938L-AX-2 BB+ /BA1	103.24	9,000.00	9,291.87	9,007.50	284.37	562.50 119.99	5.79%
CHESAPEAKE MIDSTREAM PT 6.125% JUL 15 2022 DTD 01/11/2012 16524R-AE-3 BB- /BA3	106.00	4,000.00	4,240.00	3,930.00	310.00	245.00 92.55	5.32%
COVANTA HOLDING CORP 6 3/8% OCT 01 2022 DTD 03/19/2012 22282E-AE-2 B /BA3	108.00	7,000.00	7,560.00	7,210.00	350.00	446.25 74.37	5.32%
QEP RESOURCES INC 5 3/8% OCT 01 2022 DTD 03/01/2012 74733V-AB-6 BB+ /BA1	105.00	20,000.00	21,000.00	19,861.25	1,138.75	1,075.00 179.16	4.73%

J.P.Morgan

Page 16 of 24

Confidential Treatment Requested by JPMorgan
Chase
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