



GHISLAINE MAXWELL-HY ACCT. [REDACTED]

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

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
JARDEN CORP SR SUB NOTES 7 1/2% MAY 1 2017 DTD 2/13/2007 471109-AB-4 B /B2	107.25	10,000.00	10,725.00	10,487.50	237.50	750.00 187.50	5.87%
CONSTELLATION BRANDS INC 7 1/4% MAY 15 2017 DTD 11/15/2007 21036P-AF-5 BB+ /BA2	112.00	15,000.00	16,800.00	16,500.00	300.00	1,087.50 229.57	4.66%
INGLES MARKETS INC 8 7/8% MAY 15 2017 DTD 05/12/2009 457030-AG-9 BB- /B1	109.50	10,000.00	10,950.00	10,775.00	175.00	887.50 187.36	6.71%
RRI ENERGY INC 7 7/8% JUN 15 2017 DTD 06/13/2007 74971X-AC-1 B /B3	92.75	25,000.00	23,187.50	25,187.50	(2,000.00)	1,968.75 251.55	9.63%
SERVICE CORP INTL 7% JUN 15 2017 DTD 06/15/2006 MULTI CPN 817565-BF-0 BB- /BA3	111.00	20,000.00	22,200.00	21,700.00	500.00	1,400.00 178.88	4.66%
SMITHFIELD FOODS INC SR NOTES 7 3/4% JUL 1 2017 DTD 6/22/2007 832248-AQ-1 BB- /B2	113.13	10,000.00	11,312.50	10,475.00	837.50	775.00 64.58	4.96%
PINNACLE ENTERTAINMENT 8 5/8% AUG 01 2017 DTD 02/01/2010 723456-AK-5 BB /B1	107.50	10,000.00	10,750.00	10,850.00	(100.00)	862.50 433.64	6.96%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
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