



GHISLAINE MAXWELL-HY ACCT. [REDACTED]  
For the Period 2/1/12 to 2/29/12

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
<b>US Fixed Income</b>							
<b>CIT GROUP INC</b> 7% MAY 01 2017 DTD 11/04/2009 125581-FX-1 B+ /B1	100.00	5,000.00	5,000.00	5,006.25	(6.25)	350.00 78.75	7.00%
<b>JARDEN CORP</b> SR SUB NOTES 7 1/2% MAY 1 2017 DTD 2/13/2007 471109-AB-4 B /B2	110.25	10,000.00	11,025.00	10,487.50	537.50	750.00 250.00	5.21%
<b>CONSTELLATION BRANDS INC</b> 7 1/4% MAY 15 2017 DTD 11/15/2007 21036P-AF-5 BB+ /BA2	112.88	15,000.00	16,931.25	16,500.00	431.25	1,087.50 320.20	4.45%
<b>INGLES MARKETS INC</b> 8 7/8% MAY 15 2017 DTD 05/12/2009 457030-AG-9 BB- /B1	109.75	10,000.00	10,975.00	10,775.00	200.00	887.50 261.31	6.63%
<b>RRI ENERGY INC</b> 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)	1,968.75 415.62	9.65%
<b>SERVICE CORP INTL</b> 7% JUN 15 2017 DTD 06/15/2006 MULTI CPN 817565-BF-0 BB- /BA3	112.00	20,000.00	22,400.00	21,700.00	700.00	1,400.00 295.54	4.43%
<b>SMITHFIELD FOODS INC</b> SR NOTES 7 3/4% JUL 1 2017 DTD 6/22/2007 832248-AQ-1 BB- /B2	114.25	10,000.00	11,425.00	10,475.00	950.00	775.00 129.16	4.70%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan  
Chase  
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