



GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 5/1/12 to 5/31/12

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
INGLES MARKETS INC 8 7/8% MAY 15 2017 DTD 05/12/2009 457030-AG-9 BB- /B1	108.25	10,000.00	10,825.00	10,775.00	50.00	887.50 39.44	6.88 %
RRI ENERGY INC 7 7/8% JUN 15 2017 DTD 06/13/2007 74971X-AC-1 B- /B3	88.50	21,000.00	18,585.00	21,157.50	(2,572.50)	1,653.75 762.55	10.90 %
SERVICE CORP INTL 7% JUN 15 2017 DTD 06/15/2006 MULTI CPN 817565-BF-0 BB- /BA3	111.25	20,000.00	22,250.00	21,700.00	550.00	1,400.00 645.54	4.48 %
SMITHFIELD FOODS INC SR NOTES 7 3/4% JUL 1 2017 DTD 6/22/2007 832248-AQ-1 BB /B2	110.50	10,000.00	11,050.00	10,475.00	575.00	775.00 322.91	5.36 %
PINNACLE ENTERTAINMENT 8 5/8% AUG 01 2017 DTD 02/01/2010 723456-AK-5 BB- /B1	108.50	10,000.00	10,850.00	10,850.00		862.50 287.50	6.65 %
CHESAPEAKE ENERGY CORP 6 1/2% AUG 15 2017 DTD 8/16/2005 165167-BS-5 BB- /BA3	95.00	15,000.00	14,250.00	15,975.00	(1,725.00)	975.00 287.07	7.68 %
CCO HLDGS LLC CAP CORP 7 1/4% OCT 30 2017 DTD 09/27/2010 1248EP-AQ-6 BB- /B1	107.25	9,000.00	9,652.50	9,495.00	157.50	652.50 56.18	5.67 %

J.P.Morgan

Page 8 of 25

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00050375

SDNY_GM_00319573

EFTA01522796