



GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 9/1/12 to 9/30/12

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
SPRINT NEXTEL CORP 6% DEC 1 2016 DTD 11/20/2006 852061-AD-2 B+ /B3	103.75	20,000.00	20,750.00	17,385.00	3,365.00	1,200.00 400.00	4.99%
HANESBRANDS INC 8% DEC 15 2016 DTD 12/10/2009 410345-AF-9 BB- /B1	110.75	10,000.00	11,075.00	10,825.00	250.00	800.00 235.55	5.12%
RITE AID CORP 7 1/2% MAR 01 2017 DTD 02/21/2007 767754-BL-7 B- /CAA	103.00	20,000.00	20,600.00	20,150.00	450.00	1,500.00 125.00	6.70%
AIRCASTLE LTD 6.75% APR 15 2017 DTD 06/06/2012 00928Q-AF-8 BB+ /BA3	108.63	3,000.00	3,258.75	3,177.50	81.25	202.50 64.68	4.62%
JARDEN CORP SR SUB NOTES 7 1/2% MAY 1 2017 DTD 2/13/2007 471109-AB-4 B /B2	115.00	15,000.00	17,250.00	16,052.50	1,197.50	1,125.00 468.75	3.89%
CONSTELLATION BRANDS INC 7 1/4% MAY 15 2017 DTD 11/15/2007 21036P-AF-5 BB+ /BA1	117.13	15,000.00	17,568.75	16,500.00	1,068.75	1,087.50 410.82	3.23%
INGLES MARKETS INC 8 7/8% MAY 15 2017 DTD 05/12/2009 457030-AG-9 BB- /B1	108.04	10,000.00	10,803.50	10,775.00	28.50	887.50 335.27	6.82%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

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