



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							
SEAGATE TECHNOLOGY HDD H SR NOTES 6.80% OCT 1 2016 DTD 9/20/2006 81180R-AE-2 BB+ /BA1	111.13	10,000.00	11,112.50	10,600.00	512.50	680.00 113.33	3.66%
SPRINT NEXTEL CORP 6% DEC 1 2016 DTD 11/20/2006 852061-AD-2 B+ /B3	108.88	20,000.00	21,775.00	17,385.00	4,390.00	1,200.00 600.00	3.60%
P HANESBRANDS INC 8% DEC 15 2016 DTD 12/10/2009 410345-AF-9 BB- /B1	109.75	5,000.00	5,487.50	5,412.50	75.00	400.00 184.44	5.29%
WPX ENERGY INC 5.25% JAN 15 2017 DTD 06/25/2012 98212B-AC-7 BB+ /BA1	106.00	5,000.00	5,300.00	5,362.50	(62.50)	262.50 99.16	3.67%
RITE AID CORP 7 1/2% MAR 01 2017 DTD 02/21/2007 767754-BL-7 B- /CAA	102.00	20,000.00	20,400.00	20,150.00	250.00	1,500.00 375.00	6.94%
AIRCASTLE LTD 6.75% APR 15 2017 DTD 06/06/2012 00928Q-AF-8 BB+ /BA3	105.63	3,000.00	3,168.75	3,177.50	(8.75)	202.50 25.87	5.29%
JARDEN CORP SR SUB NOTES 7 1/2% MAY 1 2017 DTD 2/13/2007 471109-AB-4 B /B2	112.60	15,000.00	16,890.00	16,052.50	837.50	1,125.00 93.75	4.33%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
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