



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							
CONSTELLATION BRANDS INC 7 1/4% MAY 15 2017 DTD 11/15/2007 21036P-AF-5 BB+ /BA1	118.00	15,000.00	17,700.00	16,500.00	1,200.00	1,087.50 48.33	2.91 %
INGLES MARKETS INC 8 7/8% MAY 15 2017 DTD 05/12/2009 457030-AG-9 BB- /B1	107.00	10,000.00	10,700.00	10,775.00	(75.00)	887.50 39.44	7.02 %
RRI ENERGY INC 7 7/8% JUN 15 2017 DTD 06/13/2007 74971X-AC-1 B- /B3	108.56	15,000.00	16,284.30	15,112.50	1,171.80	1,181.25 544.68	5.71 %
SERVICE CORP INTL 7% JUN 15 2017 DTD 06/15/2006 MULTI CPN 817565-BF-0 BB- /BA3	115.13	20,000.00	23,025.00	21,700.00	1,325.00	1,400.00 645.54	3.38 %
SMITHFIELD FOODS INC SR NOTES 7 3/4% JUL 1 2017 DTD 6/22/2007 832248-AQ-1 BB /B1	114.38	10,000.00	11,437.50	10,475.00	962.50	775.00 322.91	4.26 %
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)	862.50 287.50	6.72 %
CHESAPEAKE ENERGY CORP 6 1/2% AUG 15 2017 DTD 8/16/2005 165167-BS-5 BB- /BA3	106.25	15,000.00	15,937.50	15,975.00	(37.50)	975.00 287.07	4.99 %

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
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