



GHISLAINE MAXWELL-HY ACCT. [REDACTED]
For the Period 12/1/12 to 12/31/12

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
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 17.77	5.24%
WPX ENERGY INC 5.25% JAN 15 2017 DTD 06/25/2012 98212B-AC-7 BB+ /BA1	106.25	5,000.00	5,312.50	5,362.50	(50.00)	262.50 121.04	3.57%
RITE AID CORP 7 1/2% MAR 01 2017 DTD 02/21/2007 767754-BL-7 B- /CAA	102.50	20,000.00	20,500.00	20,150.00	350.00	1,500.00 500.00	6.80%
AIRCASTLE LTD 6.75% APR 15 2017 DTD 06/06/2012 00928Q-AF-8 BB+ /BA3	107.45	3,000.00	3,223.38	3,177.50	45.88	202.50 42.75	4.81%
JARDEN CORP SR SUB NOTES 7 1/2% MAY 1 2017 DTD 2/13/2007 471109-AB-4 B /B2	112.88	15,000.00	16,931.25	16,052.50	878.75	1,125.00 187.50	4.22%
CONSTELLATION BRANDS INC 7 1/4% MAY 15 2017 DTD 11/15/2007 21036P-AF-5 BB+ /BA1	117.00	15,000.00	17,550.00	16,500.00	1,050.00	1,087.50 138.94	3.06%
INGLES MARKETS INC 8 7/8% MAY 15 2017 DTD 05/12/2009 457030-AG-9 BB- /B1	106.63	10,000.00	10,662.50	10,775.00	(112.50)	887.50 113.40	7.08%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
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