



GHISLAINE MAXWELL-HY ACCT. [REDACTED]
For the Period 1/1/13 to 1/31/13

	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	108.00	20,000.00	21,600.00	17,385.00	4,215.00	1,200.00 200.00	3.74%
HANESBRANDS INC 8% DEC 15 2016 DTD 12/10/2009 410345-AF-9 BB- /B1	109.63	5,000.00	5,481.25	5,412.50	68.75	400.00 51.11	5.22%
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 11.66	3.61%
RITE AID CORP 7 1/2% MAR 01 2017 DTD 02/21/2007 767754-BL-7 B- /CAA	102.75	20,000.00	20,550.00	20,150.00	400.00	1,500.00 625.00	6.72%
AIRCASTLE LTD 6.75% APR 15 2017 DTD 06/06/2012 00928Q-AF-8 BB+ /BA3	110.50	3,000.00	3,315.00	3,177.50	137.50	202.50 59.62	4.01%
JARDEN CORP SR SUB NOTES 7 1/2% MAY 1 2017 DTD 2/13/2007 471109-AB-4 B /B2	113.75	15,000.00	17,062.50	16,052.50	1,010.00	1,125.00 281.25	3.95%
CONSTELLATION BRANDS INC 7 1/4% MAY 15 2017 DTD 11/15/2007 21036P-AF-5 BB+ /BA1	116.00	15,000.00	17,400.00	16,500.00	900.00	1,087.50 229.57	3.22%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
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