



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
<b>US Fixed Income</b>							
<b>INGLES MARKETS INC</b> 8 7/8% MAY 15 2017 DTD 05/12/2009 457030-AG-9 BB- /B1	106.00	10,000.00	10,600.00	10,775.00	(175.00)	887.50 187.36	7.22%
<b>RRI ENERGY INC</b> 7 7/8% JUN 15 2017 DTD 06/13/2007 74971X-AC-1 B /B3	111.75	15,000.00	16,762.50	15,112.50	1,650.00	1,181.25 150.93	4.86%
<b>SERVICE CORP INTL</b> 7% JUN 15 2017 DTD 06/15/2006 MULTI CPN 817565-BF-0 BB- /BA3	114.75	20,000.00	22,950.00	21,700.00	1,250.00	1,400.00 178.88	3.34%
<b>SMITHFIELD FOODS INC</b> SR NOTES 7 3/4% JUL 1 2017 DTD 6/22/2007 832248-AQ-1 BB /B1	115.75	10,000.00	11,575.00	10,475.00	1,100.00	775.00 64.58	3.84%
<b>PINNACLE ENTERTAINMENT</b> 8 5/8% AUG 01 2017 DTD 02/01/2010 723456-AK-5 BB- /B1	107.00	10,000.00	10,700.00	10,850.00	(150.00)	862.50 433.64	6.79%
<b>CHESAPEAKE ENERGY CORP</b> 6 1/2% AUG 15 2017 DTD 8/16/2005 165167-BS-5 BB- /BA3	110.56	15,000.00	16,584.30	15,975.00	609.30	975.00 449.58	3.94%
<b>CCO HLDGS LLC CAP CORP</b> 7 1/4% OCT 30 2017 DTD 09/27/2010 1248EP-AQ-6 BB- /B1	108.88	9,000.00	9,798.75	9,495.00	303.75	652.50 164.93	5.12%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan  
Chase  
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