



GHISLAINE MAXWELL-HY ACCT. [REDACTED]
For the Period 10/1/12 to 10/31/12

	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	107.75	20,000.00	21,550.00	17,385.00	4,165.00	1,200.00 500.00	3.93%
HANESBRANDS INC 8% DEC 15 2016 DTD 12/10/2009 410345-AF-9 BB- /B1	110.38	10,000.00	11,037.50	10,825.00	212.50	800.00 302.22	5.17%
WPX ENERGY INC 5.25% JAN 15 2017 DTD 06/25/2012 98212B-AC-7 BB+ /BA1	106.50	5,000.00	5,325.00	5,362.50	(37.50)	262.50 77.29	3.57%
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	1,500.00 250.00	6.75%
AIRCASTLE LTD 6.75% APR 15 2017 DTD 06/06/2012 00928Q-AF-8 BB+ /BA3	107.00	3,000.00	3,210.00	3,177.50	32.50	202.50 9.00	4.98%
JARDEN CORP SR SUB NOTES 7 1/2% MAY 1 2017 DTD 2/13/2007 471109-AB-4 B /B2	114.00	15,000.00	17,100.00	16,052.50	1,047.50	1,125.00 565.62	4.06%
CONSTELLATION BRANDS INC 7 1/4% MAY 15 2017 DTD 11/15/2007 21036P-AF-5 BB+ /BA1	118.25	15,000.00	17,737.50	16,500.00	1,237.50	1,087.50 501.45	2.93%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
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