



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							
INGLES MARKETS INC 8 7/8% MAY 15 2017 DTD 05/12/2009 457030-AG-9 BB- /B1	107.50	10,000.00	10,750.00	10,775.00	(25.00)	887.50 409.23	6.92%
RRI ENERGY INC 7 7/8% JUN 15 2017 DTD 06/13/2007 74971X-AC-1 B- /B3	108.63	15,000.00	16,293.75	15,112.50	1,181.25	1,181.25 446.25	5.72%
SERVICE CORP INTL 7% JUN 15 2017 DTD 06/15/2006 MULTI CPN 817565-BF-0 BB- /BA3	115.00	20,000.00	23,000.00	21,700.00	1,300.00	1,400.00 528.88	3.46%
SMITHFIELD FOODS INC SR NOTES 7 3/4% JUL 1 2017 DTD 6/22/2007 832248-AQ-1 BB /B1	112.25	10,000.00	11,225.00	10,475.00	750.00	775.00 258.33	4.79%
PINNACLE ENTERTAINMENT 8 5/8% AUG 01 2017 DTD 02/01/2010 723456-AK-5 BB- /B1	107.75	10,000.00	10,775.00	10,850.00	(75.00)	862.50 215.62	6.69%
CHESAPEAKE ENERGY CORP 6 1/2% AUG 15 2017 DTD 8/16/2005 165167-BS-5 BB- /BA3	105.50	15,000.00	15,825.00	15,975.00	(150.00)	975.00 205.83	5.19%
CCO HLDGS LLC CAP CORP 7 1/4% OCT 30 2017 DTD 09/27/2010 1248EP-AQ-6 BB- /B1	109.38	9,000.00	9,843.75	9,495.00	348.75	652.50 1.80	5.10%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
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