



GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 9/1/12 to 9/30/12

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
<b>US Fixed Income</b>							
<b>CLEAR CHANNEL WORLDWIDE</b> 9 1/4% DEC 15 2017 DTD 06/15/2010 18451Q-AD-0 B /B1	108.13	10,000.00	10,812.50	11,000.00	(187.50)	925.00 272.36	7.34%
<b>EQUINIX INC</b> SR NOTES 8 1/8% MAR 01 2018 DTD 03/03/2010 29444U-AJ-5 BB- /BA2	111.25	10,000.00	11,125.00	10,772.50	352.50	812.50 67.70	5.68%
<b>AVIS BUDGET CAR RENTAL</b> 9 5/8% MAR 15 2018 DTD 03/10/2010 053773-AL-1 B /B2	111.50	5,000.00	5,575.00	5,470.00	105.00	481.25 21.38	7.05%
<b>CIT GROUP INC</b> 5 1/4% MAR 15 2018 DTD 03/15/2012 125581-GL-6 BB- /B1	107.50	20,000.00	21,500.00	20,140.00	1,360.00	1,050.00 46.66	3.72%
<b>CABLEVISION SYSTEMS CORP</b> SR NOTES 7 3/4% APR 15 2018 DTD 04/15/2010 12686C-AZ-2 B+ /B1	110.50	10,000.00	11,050.00	10,775.00	275.00	775.00 357.36	5.52%
<b>MERRILL LYNCH &amp; CO</b> MEDIUM TERM NOTES 6 7/8% APR 25 2018 DTD 04/25/2008 59018Y-N6-4 A- /BAA	119.87	10,000.00	11,986.80	11,080.41	906.39	687.50 297.91	2.98%
<b>ALLBRITTON COMMUNICATION</b> 8% MAY 15 2018 DTD 04/30/2010 016745-AL-5 B+ /B2	109.25	10,000.00	10,925.00	10,300.00	625.00	800.00 302.22	6.03%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan  
Chase  
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