



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>CKE RESTAURANTS INC</b> 11 3/8% JUL 15 2018 DTD 07/12/2010 12561E-AK-1 B- /B2	116.07	7,000.00	8,124.97	7,735.00	389.97	796.25 168.09	7.86%
<b>METROPCS WIRELESS INC</b> SR NOTES 7 7/8% SEP 01 2018 DTD 09/21/2010 591709-AK-6 B /B2	108.00	15,000.00	16,200.00	16,012.50	187.50	1,181.25 98.43	6.24%
<b>FRONTIER COMMUNICATIONS</b> SR NOTES 8 1/8% OCT 01 2018 DTD 10/01/2009 35906A-AB-4 BB /BA2	113.00	20,000.00	22,600.00	21,950.00	650.00	1,625.00 812.50	5.55%
<b>BURGER KING CORP</b> 9 7/8% OCT 15 2018 DTD 10/19/2010 121207-AA-2 B /B3	116.30	5,000.00	5,815.15	5,762.50	52.65	493.75 227.67	6.56%
<b>NIELSEN FINANCE LLC/CO</b> 7 3/4% OCT 15 2018 DTD 04/15/2011 65409Q-AY-8 BB- /B2	113.05	10,000.00	11,305.30	11,040.00	265.30	775.00 357.36	5.20%
<b>DAVITA INC</b> 6 3/8% NOV 01 2018 DTD 10/20/2010 23918K-AL-2 NR /B2	107.00	10,000.00	10,700.00	10,200.00	500.00	637.50 265.62	5.02%
<b>TENET HEALTHCARE CORP</b> 6.25% NOV 01 2018 DTD 11/21/2011 88033G-BP-4 BB- /B1	110.38	5,000.00	5,518.75	5,400.00	118.75	312.50 130.20	4.29%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan  
Chase  
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