



GHISLAINE MAXWELL-HY ACCT. [REDACTED]  
For the Period 11/1/12 to 11/30/12

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
<b>US Fixed Income</b>							
<b>REGAL CINEMAS CORP</b> 8 5/8% JUL 15 2019 DTD 07/15/2009 758753-AD-9 B- /B2	109.74	5,000.00	5,487.15	5,640.00	(152.85)	431.25 162.91	6.77%
<b>DISH DBS CORP</b> 7 7/8% SEP 01 2019 DTD 08/17/2009 25470X-AB-1 BB- /BA2	118.63	15,000.00	17,793.75	16,462.50	1,331.25	1,181.25 295.30	4.63%
<b>WEYERHAEUSER CO</b> 7 3/8% OCT 01 2019 DTD 10/01/2009 962166-BV-5 BBB /BA1	125.03	10,000.00	12,502.80	11,509.70	993.10	737.50 122.91	3.26%
<b>UNITED RENTALS NORTH AM</b> 9 1/4% DEC 15 2019 DTD 11/17/2009 911365-AU-8 B+ /B3	113.50	15,000.00	17,025.00	16,687.50	337.50	1,387.50 639.78	6.80%
<b>PIONEER NATURAL RESOURCE</b> 7 1/2% JAN 15 2020 DTD 11/30/2009 723787-AJ-6 NR /BAA	127.25	20,000.00	25,450.00	22,800.00	2,650.00	1,500.00 566.66	3.19%
<b>NEWFIELD EXPLORATION CO</b> 6 7/8% FEB 01 2020 DTD 01/25/2010 651290-AN-8 NR /BA2	107.75	20,000.00	21,550.00	21,450.00	100.00	1,375.00 458.32	5.55%
<b>LEAR CORP</b> 8 1/8% MAR 15 2020 DTD 03/26/2010 521865-AS-4 BB /BA2	112.00	9,000.00	10,080.00	9,850.50	229.50	731.25 154.36	6.06%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan  
Chase  
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