



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							
TENET HEALTHCARE CORP 6.25% NOV 01 2018 DTD 11/21/2011 88033G-BP-4 B+ /B1	108.00	5,000.00	5,400.00	5,400.00		312.50 157.11	4.70%
CSC HOLDINGS LLC 8 5/8% FEB 15 2019 DTD 02/12/2009 126307-AC-1 BB+ /BA3	119.00	10,000.00	11,900.00	11,425.00	475.00	862.50 182.08	5.06%
HCA INC 8 1/2% APR 15 2019 DTD 04/15/2010 404119-BF-5 BB /BA3	112.47	20,000.00	22,493.60	22,250.00	243.60	1,700.00 75.54	6.13%
FELCOR LODGING LP 6 3/4% JUN 01 2019 DTD 05/10/2011 31430Q-BB-2 B- /B2	106.59	5,000.00	5,329.25	5,057.50	271.75	337.50 140.62	5.54%
CINEMARK USA INC 8 5/8% JUN 15 2019 DTD 12/15/2009 172441-AS-6 B+ /B2	111.00	10,000.00	11,100.00	11,205.00	(105.00)	862.50 325.83	6.55%
LIMITED BRANDS INC 8 1/2% JUN 15 2019 DTD 12/15/2009 532716-AR-8 BB+ /BA1	121.60	20,000.00	24,319.20	23,000.00	1,319.20	1,700.00 642.22	4.67%
REGAL CINEMAS CORP 8 5/8% JUL 15 2019 DTD 07/15/2009 758753-AD-9 B- /B2	110.13	5,000.00	5,506.25	5,640.00	(133.75)	431.25 126.97	6.72%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
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