



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							
DISH DBS CORP 7 7/8% SEP 01 2019 DTD 08/17/2009 25470X-AB-1 BB- /BA2	117.50	15,000.00	17,625.00	16,462.50	1,162.50	1,181.25 196.87	4.84%
WEYERHAEUSER CO 7 3/8% OCT 01 2019 DTD 10/01/2009 962166-BV-5 BBB /BA1	125.80	10,000.00	12,579.70	11,509.70	1,070.00	737.50 61.45	3.19%
UNITED RENTALS NORTH AM 9 1/4% DEC 15 2019 DTD 11/17/2009 911365-AU-8 B+ /B3	114.00	15,000.00	17,100.00	16,687.50	412.50	1,387.50 524.16	6.74%
PIONEER NATURAL RESOURCE 7 1/2% JAN 15 2020 DTD 11/30/2009 723787-AJ-6 NR /BAA	126.88	20,000.00	25,375.60	22,800.00	2,575.60	1,500.00 441.66	3.28%
NEWFIELD EXPLORATION CO 6 7/8% FEB 01 2020 DTD 01/25/2010 651290-AN-8 NR /BA2	108.50	20,000.00	21,700.00	21,450.00	250.00	1,375.00 343.74	5.44%
LEAR CORP 8 1/8% MAR 15 2020 DTD 03/26/2010 521865-AS-4 BB /BA2	111.00	9,000.00	9,990.00	9,850.50	139.50	731.25 93.42	6.24%
MGM RESORTS INTERNATIONAL 9% MAR 15 2020 DTD 03/15/2011 55303Q-AD-2 B+ /BA2	111.25	15,000.00	16,687.50	16,612.50	75.00	1,350.00 172.50	7.02%

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Confidential Treatment Requested by JPMorgan
Chase
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