



GHISLAINE MAXWELL-HY ACCT. [REDACTED]
For the Period 12/1/12 to 12/31/12

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
METROPCS WIRELESS INC SR NOTES 7 7/8% SEP 01 2018 DTD 09/21/2010 591709-AK-6 B /B2	108.25	15,000.00	16,237.50	16,012.50	225.00	1,181.25 393.75	6.13%
FRONTIER COMMUNICATIONS SR NOTES 8 1/8% OCT 01 2018 DTD 10/01/2009 35906A-AB-4 BB /BA2	114.75	20,000.00	22,950.00	21,950.00	1,000.00	1,625.00 406.24	5.13%
BURGER KING CORP 9 7/8% OCT 15 2018 DTD 10/19/2010 121207-AA-2 B /B3	115.00	5,000.00	5,750.00	5,762.50	(12.50)	493.75 104.23	6.70%
NIELSEN FINANCE LLC/CO 7 3/4% OCT 15 2018 DTD 04/15/2011 65409Q-AY-8 BB- /B2	111.25	10,000.00	11,125.00	11,040.00	85.00	775.00 163.61	5.45%
DAVITA INC 6 3/8% NOV 01 2018 DTD 10/20/2010 23918K-AL-2 NR /B2	107.50	10,000.00	10,750.00	10,200.00	550.00	637.50 106.25	4.88%
TENET HEALTHCARE CORP 6.25% NOV 01 2018 DTD 11/21/2011 88033G-BP-4 B+ /B1	110.25	5,000.00	5,512.50	5,400.00	112.50	312.50 52.08	4.25%
CSC HOLDINGS LLC 8 5/8% FEB 15 2019 DTD 02/12/2009 126307-AC-1 BB+ /BA3	119.50	10,000.00	11,950.00	11,425.00	525.00	862.50 325.83	4.90%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

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