



GHISLAINE MAXWELL-HY

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							
HCA INC 8 1/2% APR 15 2019 DTD 04/15/2010 404119-BF-5 BB /BA3	111.44	20,000.00	22,287.40	22,250.00	37.40	1,700.00 358.88	6.27 %
FELCOR LODGING LP 6 3/4% JUN 01 2019 DTD 05/10/2011 31430Q-BB-2 B- /NR	106.25	5,000.00	5,312.50	5,057.50	255.00	337.50 28.12	5.58 %
ARCELORMITTAL 9.85% JUN 01 2019 DTD 05/20/2009 03938L-AM-6 BB+ /BA1	120.50	6,000.00	7,229.76	6,922.50	307.26	591.00 49.24	5.96 %
CINEMARK USA INC 8 5/8% JUN 15 2019 DTD 12/15/2009 172441-AS-6 BB- /B2	111.25	10,000.00	11,124.50	11,205.00	(80.50)	862.50 38.33	6.47 %
LIMITED BRANDS INC 8 1/2% JUN 15 2019 DTD 12/15/2009 532716-AR-8 BB+ /BA1	122.21	20,000.00	24,442.00	23,000.00	1,442.00	1,700.00 75.54	4.50 %
REGAL CINEMAS CORP 8 5/8% JUL 15 2019 DTD 07/15/2009 758753-AD-9 B- /B2	110.00	5,000.00	5,499.80	5,640.00	(140.20)	431.25 198.85	6.71 %
DISH DBS CORP 7 7/8% SEP 01 2019 DTD 08/17/2009 25470X-AB-1 BB- /BA2	118.25	15,000.00	17,737.50	16,462.50	1,275.00	1,181.25 393.75	4.66 %

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
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