



GHISLAINE MAXWELL-HY ACCT. [REDACTED]  
For the Period 6/1/13 to 6/30/13

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
<b>US Fixed Income</b>							
<b>PINNACLE ENTERTAINMENT</b> 8 5/8% AUG 01 2017 DTD 02/01/2010 723456-AK-5 BB- /B1	104.00	10,000.00	10,400.00	10,850.00	(450.00)	862.50 359.37	7.47%
<b>CHESAPEAKE ENERGY CORP</b> 6 1/2% AUG 15 2017 DTD 8/16/2005 165167-BS-5 BB- /BA3	106.75	15,000.00	16,012.50	15,975.00	37.50	975.00 368.32	4.68%
<b>CCO HLDGS LLC CAP CORP</b> 7 1/4% OCT 30 2017 DTD 09/27/2010 1248EP-AQ-6 BB- /B1	106.38	9,000.00	9,573.75	9,495.00	78.75	652.50 110.55	5.57%
<b>WINDSTREAM CORP</b> 7 7/8% NOV 01 2017 DTD 10/08/2009 97381W-AJ-3 B /B1	110.00	20,000.00	22,000.00	21,450.00	550.00	1,575.00 262.50	5.26%
<b>MGM RESORTS INTL</b> 11.375% MAR 01 2018 DTD 09/22/2009 55303Q-AA-8 B+ /B3	124.00	5,000.00	6,200.00	6,575.00	(375.00)	568.75 189.58	5.47%
<b>CIT GROUP INC</b> 5 1/4% MAR 15 2018 DTD 03/15/2012 125581-GL-6 BB- /BA3	102.75	20,000.00	20,550.00	20,140.00	410.00	1,050.00 309.16	4.59%
<b>CABLEVISION SYSTEMS CORP</b> SR NOTES 7 3/4% APR 15 2018 DTD 04/15/2010 12686C-AZ-2 B+ /B1	108.25	10,000.00	10,825.00	10,775.00	50.00	775.00 163.61	5.75%

J.P.Morgan

Page 8 of 30

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