



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>HCA INC</b> 8 1/2% APR 15 2019 DTD 04/15/2010 404119-BF-5 BB /BA3	107.75	20,000.00	21,550.00	22,250.00	(700.00)	1,700.00 358.88	6.85%
<b>SESI LLC</b> 6 3/8% MAY 01 2019 DTD 11/01/2011 78412F-AL-8 NR /BA2	103.50	2,000.00	2,070.00	2,135.00	(65.00)	127.50 21.25	5.66%
<b>NOKIA CORP</b> 5 3/8% MAY 15 2019 DTD 05/07/2009 654902-AB-1 BB- /BA3	98.44	5,000.00	4,921.85	4,912.50	9.35	268.75 34.34	5.69%
<b>FELCOR LODGING LP</b> 6 3/4% JUN 01 2019 DTD 05/10/2011 31430Q-BB-2 B- /NR	104.25	5,000.00	5,212.50	5,057.50	155.00	337.50 28.12	5.89%
<b>ARCELORMITTAL</b> 9.85% JUN 01 2019 DTD 05/20/2009 03938L-AM-6 BB+ /BA1	118.60	6,000.00	7,115.88	6,922.50	193.38	591.00 49.24	6.06%
<b>LIMITED BRANDS INC</b> 8 1/2% JUN 15 2019 DTD 12/15/2009 532716-AR-8 BB+ /BA1	116.25	20,000.00	23,250.00	23,000.00	250.00	1,700.00 75.54	5.28%
<b>ENDO PHARMACEUT HLDGS IN</b> 7% JUL 15 2019 DTD 06/08/2011 29264F-AG-1 BB- /B1	101.25	5,000.00	5,062.50	5,337.50	(275.00)	350.00 161.38	6.74%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan  
Chase  
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