



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>REGAL CINEMAS CORP</b> 8 5/8% JUL 15 2019 DTD 07/15/2009 758753-AD-9 B- /B2	107.25	5,000.00	5,362.50	5,640.00	(277.50)	431.25 198.85	7.13%
<b>DISH DBS CORP</b> 7 7/8% SEP 01 2019 DTD 08/17/2009 25470X-AB-1 BB- /BA3	112.00	15,000.00	16,800.00	16,462.50	337.50	1,181.25 393.75	5.55%
<b>STARZ LLC/STARZ FIN CORP</b> 5.000% 09/15/2019 DTD 02/13/2013 85571N-AB-5 NR /BA2	99.50	10,000.00	9,950.00	10,305.00	(355.00)	500.00 147.22	5.09%
<b>WEYERHAEUSER CO</b> 7 3/8% OCT 01 2019 DTD 10/01/2009 962166-BV-5 BBB /BAA	118.27	10,000.00	11,827.10	11,509.70	317.40	737.50 184.37	4.04%
<b>UNITED RENTALS NORTH AM</b> 9 1/4% DEC 15 2019 DTD 11/17/2009 911365-AU-8 B+ /B3	110.25	15,000.00	16,537.50	16,687.50	(150.00)	1,387.50 61.66	7.23%
<b>ZAYO GROUP LLC/ZAYO CAP</b> 8.125% JAN 01 2020 DTD 08/17/2012 989194-AG-0 B /B1	108.50	4,000.00	4,340.00	4,500.00	(160.00)	325.00 162.50	6.50%
<b>PIONEER NATURAL RESOURCE</b> 7 1/2% JAN 15 2020 DTD 11/30/2009 723787-AJ-6 NR /BAA	122.65	20,000.00	24,530.60	22,800.00	1,730.60	1,500.00 691.66	3.58%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan  
Chase  
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