



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>CF INDUSTRIES INC</b> 7 1/8% MAY 01 2020 DTD 04/23/2010 12527G-AB-9 NR /BAA	121.00	10,000.00	12,100.00	11,675.00	425.00	712.50 118.75	3.63%
<b>SEAGATE HDD CAYMAN</b> 6 7/8% MAY 01 2020 DTD 05/01/2011 81180W-AD-3 BB+ /BA1	106.00	5,000.00	5,300.00	5,450.00	(150.00)	343.75 57.29	5.80%
<b>OMNICARE INC</b> 7 3/4% JUN 01 2020 DTD 05/18/2010 681904-AM-0 BB /BA3	109.63	15,000.00	16,443.75	16,320.00	123.75	1,162.50 96.87	6.03%
<b>HOLOGIC INC</b> 6.250% 08/01/2020 DTD 03/22/2013 436440-AF-8 BB /B2	104.00	5,000.00	5,200.00	5,470.00	(270.00)	312.50 85.93	5.56%
<b>RANGE RESOURCES CORP</b> 6 3/4% AUG 01 2020 DTD 08/12/2010 75281A-AL-3 BB /BA3	107.50	9,000.00	9,675.00	9,720.00	(45.00)	607.50 253.12	5.46%
<b>WYNN LAS VEGAS LLC CORP</b> 7 3/4% AUG 15 2020 DTD 08/04/2010 983130-AR-6 BBB /BA2	111.04	10,000.00	11,104.00	10,950.00	154.00	775.00 292.77	5.83%
<b>NRG ENERGY INC</b> 8 1/4% SEP 01 2020 DTD 03/01/2011 629377-BJ-0 BB- /B1	108.50	15,000.00	16,275.00	15,637.50	637.50	1,237.50 412.50	6.73%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan  
Chase  
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