



GHISLAINE MAXWELL-HY ACCT. [REDACTED]
For the Period 5/1/13 to 5/31/13

	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	109.38	20,000.00	21,875.00	22,250.00	(375.00)	1,700.00 217.22	6.55%
FELCOR LODGING LP 6 3/4% JUN 01 2019 DTD 05/10/2011 31430Q-BB-2 B- /NR	107.00	5,000.00	5,350.00	5,057.50	292.50	337.50 169.68	5.37%
ARCELORMITTAL 9.85% JUN 01 2019 DTD 05/20/2009 03938L-AM-6 BB+ /BA1	124.08	6,000.00	7,444.74	6,922.50	522.24	591.00 297.13	5.14%
CINEMARK USA INC 8 5/8% JUN 15 2019 DTD 12/15/2009 172441-AS-6 BB- /B2	112.34	10,000.00	11,234.00	11,205.00	29.00	862.50 397.70	6.15%
LIMITED BRANDS INC 8 1/2% JUN 15 2019 DTD 12/15/2009 532716-AR-8 BB+ /BA1	123.00	20,000.00	24,600.00	23,000.00	1,600.00	1,700.00 783.88	4.15%
ENDO PHARMACEUT HLDGS IN 7% JUL 15 2019 DTD 06/08/2011 29264F-AG-1 BB /BA3	107.79	5,000.00	5,389.60	5,337.50	52.10	350.00 132.22	5.48%
REGAL CINEMAS CORP 8 5/8% JUL 15 2019 DTD 07/15/2009 758753-AD-9 B- /B2	111.00	5,000.00	5,550.00	5,640.00	(90.00)	431.25 162.91	6.42%

J.P.Morgan

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