



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							
DISH DBS CORP 7 7/8% SEP 01 2019 DTD 08/17/2009 25470X-AB-1 BB- /BA3	112.50	15,000.00	16,875.00	16,462.50	412.50	1,181.25 295.30	5.48 %
STARZ LLC/STARZ FIN CORP 5.000% 09/15/2019 DTD 02/13/2013 85571N-AB-5 NR /BA2	102.13	10,000.00	10,212.50	10,305.00	(92.50)	500.00 105.55	4.61 %
WEYERHAEUSER CO 7 3/8% OCT 01 2019 DTD 10/01/2009 962166-BV-5 BBB /BAA	125.00	10,000.00	12,500.30	11,509.70	990.60	737.50 122.91	3.01 %
UNITED RENTALS NORTH AM 9 1/4% DEC 15 2019 DTD 11/17/2009 911365-AU-8 B+ /B3	112.75	15,000.00	16,912.50	16,687.50	225.00	1,387.50 639.78	6.80 %
ZAYO GROUP LLC/ZAYO CAP 8.125% JAN 01 2020 DTD 08/17/2012 989194-AG-0 B /B1	111.28	4,000.00	4,451.20	4,500.00	(48.80)	325.00 135.41	6.02 %
PIONEER NATURAL RESOURCE 7 1/2% JAN 15 2020 DTD 11/30/2009 723787-AJ-6 NR /BAA	126.50	20,000.00	25,300.00	22,800.00	2,500.00	1,500.00 566.66	3.05 %
NEWFIELD EXPLORATION CO 6 7/8% FEB 01 2020 DTD 01/25/2010 651290-AN-8 NR /BA2	107.00	20,000.00	21,400.00	21,450.00	(50.00)	1,375.00 458.32	5.60 %

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00050729

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