



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							
SEAGATE HDD CAYMAN 6 7/8% MAY 01 2020 DTD 05/01/2011 81180W-AD-3 BB+ /BA1	109.00	5,000.00	5,450.00	5,450.00		343.75 28.64	5.30%
OMNICARE INC 7 3/4% JUN 01 2020 DTD 05/18/2010 681904-AM-0 BB /BA3	110.75	15,000.00	16,612.50	16,320.00	292.50	1,162.50 584.47	5.86%
HOLOGIC INC 6.250% 08/01/2020 DTD 03/22/2013 436440-AF-8 BB /B2	107.00	5,000.00	5,350.00	5,470.00	(120.00)	312.50 59.89	5.07%
RANGE RESOURCES CORP 6 3/4% AUG 01 2020 DTD 08/12/2010 75281A-AL-3 BB /BA3	108.50	9,000.00	9,765.00	9,720.00	45.00	607.50 202.50	5.31%
WYNN LAS VEGAS LLC CORP 7 3/4% AUG 15 2020 DTD 08/04/2010 983130-AR-6 BBB /BA2	113.25	10,000.00	11,325.00	10,950.00	375.00	775.00 228.19	5.50%
NRG ENERGY INC 8 1/4% SEP 01 2020 DTD 03/01/2011 629377-BJ-0 BB- /B1	112.13	15,000.00	16,818.75	15,637.50	1,181.25	1,237.50 309.37	6.15%
ALLIANT TECHSYSTEMS INC 6 7/8% SEP 15 2020 DTD 09/13/2010 018804-AP-9 BB- /BA3	109.00	5,000.00	5,450.00	5,545.50	(95.50)	343.75 72.56	5.36%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00050731

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