



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
<b>US Fixed Income</b>							
<b>KEY ENERGY SERVICES INC</b> 6 3/4% MAR 01 2021 DTD 03/04/2011 492914-AS-5 BB- /B1	101.50	5,000.00	5,075.00	5,127.50	(52.50)	337.50 84.37	6.50%
<b>DELPHI CORP</b> 6.125% MAY 15 2021 DTD 05/07/2012 24713E-AF-4 BB+ /BA1	110.75	5,000.00	5,537.50	5,545.00	(7.50)	306.25 13.61	4.50%
<b>AMERIGAS PART FIN CORP</b> SR NOTES 6 1/2% MAY 20 2021 DTD 01/20/2011 030981-AF-1 NR /BA3	107.00	7,000.00	7,490.00	7,157.50	332.50	455.00 13.90	5.41%
<b>AMKOR TECHNOLOGIES INC</b> 6 5/8% JUN 01 2021 DTD 05/20/2011 031652-BE-9 BB /B2	102.82	5,000.00	5,140.80	4,925.00	215.80	331.25 166.54	6.17%
<b>AMC NETWORKS INC</b> 7.75% JUL 15 2021 DTD 07/09/2012 00164V-AB-9 NR /B1	113.75	10,000.00	11,374.80	11,490.00	(115.20)	775.00 292.77	5.62%
<b>IRON MOUNTAIN INC</b> 8 3/8% AUG 15 2021 DTD 08/10/2009 46284P-AM-6 B+ /B1	108.74	15,000.00	16,310.85	15,900.00	410.85	1,256.25 369.88	6.96%
<b>MGM RESORTS INTL</b> 6.625% 12/15/2021 DTD 12/20/2012 552953-CA-7 B+ /B3	108.88	15,000.00	16,331.25	15,582.50	748.75	993.75 444.42	5.32%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan  
Chase  
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