



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
US Fixed Income							
ALLIANT TECHSYSTEMS INC 6 7/8% SEP 15 2020 DTD 09/13/2010 018804-AP-9 BB- /BA3	105.78	5,000.00	5,289.00	5,545.50	(256.50)	343.75 101.21	5.88%
BALL CORP SR NOTES 6 3/4% SEP 15 2020 DTD 03/22/2010 058498-AP-1 BB+ /BA1	107.25	15,000.00	16,087.50	16,050.00	37.50	1,012.50 298.12	5.52%
BE AEROSPACE INC SR NOTES 6 7/8% OCT 01 2020 DTD 09/16/2010 055381-AR-8 BB /BA2	108.00	15,000.00	16,200.00	16,012.50	187.50	1,031.25 257.80	5.52%
ENERGY TRANSFER EQUITY 7 1/2% OCT 15 2020 DTD 09/20/2010 29273V-AC-4 BB /BA2	109.50	20,000.00	21,900.00	21,450.00	450.00	1,500.00 316.66	5.88%
MARKWEST ENERGY PART FIN 6 3/4% NOV 01 2020 DTD 11/02/2010 570506-AM-7 BB /BA3	105.50	5,000.00	5,275.00	5,600.00	(325.00)	337.50 56.25	5.82%
COVANTA HOLDING CORP SR NOTES 7 1/4% DEC 01 2020 DTD 12/01/2010 22282E-AD-4 B /BA3	105.00	3,000.00	3,150.00	3,255.00	(105.00)	217.50 18.12	6.39%
INTL LEASE FINANCE CORP 8 1/4% DEC 15 2020 DTD 12/07/2010 459745-GF-6 BBB /BA3	112.50	15,000.00	16,875.00	16,540.00	335.00	1,237.50 54.99	6.13%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
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