



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							
D R HORTON INC 6 1/2% APR 15 2016 DTD 04/17/2006 23331A-AZ-2 BB /BA2	108.00	10,000.00	10,800.00	10,495.00	305.00	650.00 137.22	3.46%
HEALTH MANAGEMENT ASSOCIATION 6 1/8% APR 15 2016 DTD 04/21/2006 421933-AH-5 BB- /NR	108.25	10,000.00	10,825.00	10,400.00	425.00	612.50 129.30	3.02%
BANK OF AMERICA CORP 3 3/4% JUL 12 2016 DTD 07/12/2011 06051G-EK-1 A- /BAA	104.89	5,000.00	5,244.65	4,581.50	663.15	187.50 88.02	2.08%
SEAGATE TECHNOLOGY HDD H SR NOTES 6.80% OCT 1 2016 DTD 9/20/2006 81180R-AE-2 BB+ /BA1	110.88	2,000.00	2,217.50	2,120.00	97.50	136.00 34.00	3.25%
SPRINT NEXTEL CORP 6% DEC 1 2016 DTD 11/20/2006 852061-AD-2 B+ /B3	105.75	20,000.00	21,150.00	17,385.00	3,765.00	1,200.00 100.00	4.18%
VULCAN MATERIALS 6 1/2% DEC 01 2016 DTD 06/14/2011 929160-AQ-2 BB /BA3	108.00	10,000.00	10,800.00	10,975.00	(175.00)	650.00 54.16	3.97%
HANESBRANDS INC 8% DEC 15 2016 DTD 12/10/2009 410345-AF-9 BB /BA3	105.25	5,000.00	5,262.50	5,412.50	(150.00)	400.00 17.77	6.28%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
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