



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
<b>US Fixed Income</b>							
<b>WPX ENERGY INC</b> 5.25% JAN 15 2017 DTD 06/25/2012 98212B-AC-7 BB+ /BA1	101.88	5,000.00	5,093.75	5,362.50	(268.75)	262.50 121.04	4.67%
<b>AIRCATTLE LTD</b> 6.75% APR 15 2017 DTD 06/06/2012 00928Q-AF-8 BB+ /BA3	105.40	3,000.00	3,162.00	3,177.50	(15.50)	202.50 42.75	5.16%
<b>JARDEN CORP</b> SR SUB NOTES 7 1/2% MAY 1 2017 DTD 2/13/2007 471109-AB-4 B /B1	109.75	19,000.00	20,852.50	20,572.50	280.00	1,425.00 237.50	4.69%
<b>CONSTELLATION BRANDS INC</b> 7 1/4% MAY 15 2017 DTD 11/15/2007 21036P-AF-5 BB+ /BA1	114.38	15,000.00	17,156.25	16,500.00	656.25	1,087.50 138.94	3.27%
<b>RRI ENERGY INC</b> 7 7/8% JUN 15 2017 DTD 06/13/2007 74971X-AC-1 B /B2	106.50	15,000.00	15,975.00	15,112.50	862.50	1,181.25 52.50	6.00%
<b>SERVICE CORP INTL</b> 7% JUN 15 2017 DTD 06/15/2006 MULTI CPN 817565-BF-0 BB- /B1	110.25	20,000.00	22,050.00	21,700.00	350.00	1,400.00 62.22	4.16%
<b>SMITHFIELD FOODS INC</b> SR NOTES 7 3/4% JUL 1 2017 DTD 6/22/2007 832248-AQ-1 BB /B1	110.25	10,000.00	11,025.00	10,475.00	550.00	775.00 387.50	4.90%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan  
Chase  
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