



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							
MERRILL LYNCH & CO MEDIUM TERM NOTES 6 7/8% APR 25 2018 DTD 04/25/2008 59018Y-N6-4 A- /BAA	114.67	10,000.00	11,466.70	11,080.41	386.29	687.50 126.04	3.54%
ALLBRITTON COMMUNICATION 8% MAY 15 2018 DTD 04/30/2010 016745-AL-5 B+ /B2	105.98	10,000.00	10,598.00	10,300.00	298.00	800.00 102.22	6.54%
CKE RESTAURANTS INC 11 3/8% JUL 15 2018 DTD 07/12/2010 12561E-AK-1 B- /B2	103.38	7,000.00	7,236.25	7,735.00	(498.75)	796.25 367.15	10.49%
COMMERCIAL METALS CO NOTE 7.35% AUG 15 2018 DTD 08/04/2008 201723-AJ-2 BB+ /BA2	108.86	10,000.00	10,886.10	11,087.50	(201.40)	735.00 277.66	5.35%
METROPCS WIRELESS INC SR NOTES 7 7/8% SEP 01 2018 DTD 09/21/2010 591709-AK-6 BB /BA3	107.00	15,000.00	16,050.00	16,012.50	37.50	1,181.25 393.75	6.27%
FRONTIER COMMUNICATIONS SR NOTES 8 1/8% OCT 01 2018 DTD 10/01/2009 35906A-AB-4 BB- /BA2	110.00	20,000.00	22,000.00	21,950.00	50.00	1,625.00 406.24	5.88%
BURGER KING CORP 9 7/8% OCT 15 2018 DTD 10/19/2010 121207-AA-2 B /B3	111.25	5,000.00	5,562.50	5,762.50	(200.00)	493.75 104.23	7.27%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
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