



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>NEWFIELD EXPLORATION CO</b> 6 7/8% FEB 01 2020 DTD 01/25/2010 651290-AN-8 NR /BA2	103.00	20,000.00	20,600.00	21,450.00	(850.00)	1,375.00 572.90	6.31 %
<b>LEAR CORP</b> 8 1/8% MAR 15 2020 DTD 03/26/2010 521865-AS-4 BB /BA2	109.00	8,000.00	8,720.00	8,756.00	(36.00)	650.00 191.38	6.45 %
<b>CB STEEL DYNAMICS INC</b> 7.625% MAR 15 2020 DTD 03/17/2010 858119-AR-1 BB+ /BA2	106.50	5,000.00	5,324.75	5,568.75	(244.00)	381.25 112.25	6.42 %
<b>BOISE PAPER HDG CO ISSR</b> 8% APR 01 2020 DTD 03/19/2010 09747G-AB-9 BB /BA3	106.50	10,000.00	10,650.00	10,862.50	(212.50)	800.00 200.00	6.78 %
<b>CONSOL ENERGY INC</b> 8 1/4% APR 01 2020 DTD 10/01/2010 20854P-AF-6 BB /B1	105.50	15,000.00	15,825.00	16,556.25	(731.25)	1,237.50 309.37	7.20 %
<b>US STEEL CORP</b> SR NOTES 7 3/8% APR 01 2020 DTD 03/19/2010 912909-AF-5 BB- /B1	98.14	2,000.00	1,962.82	2,087.50	(124.68)	147.50 36.87	7.73 %
<b>AIRCASTLE LTD</b> 7.625% APR 15 2020 DTD 06/06/2012 00928Q-AG-6 BB+ /BA3	110.50	2,000.00	2,210.00	2,185.00	25.00	152.50 32.19	5.73 %

J.P.Morgan

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Confidential Treatment Requested by JPMorgan  
Chase  
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