



GHISLAINE MAXWELL-HY ACCT. [REDACTED]
For the Period 6/1/12 to 6/30/12

Settle Date	Type Selection Method	Description	Quantity Cost	Per Unit Amount	Amount
Income					
6/11	Accrued Int Paid	COVANTA HOLDING CORP 6 3/8% OCT 01 2022 DTD 03/19/2012 @ 103.50 MORGAN STANLEY & CO. INCORPORATED TRADE DATE 06/06/12 (ID: 22282E-AE-2)	2,000.000 0.00	0.015	(29.04)
6/11	Accrued Int Paid	CHESAPEAKE MIDSTREAM PT 6.125% JUL 15 2022 DTD 01/11/2012 @ 98.25 MLPFS INC/FIXED INCOME TRADE DATE 06/06/12 (ID: 16524R-AE-3)	2,000.000 0.00	0.026	(51.04)
6/11	Accrued Int Recd	RRI ENERGY INC 7 7/8% JUN 15 2017 DTD 06/13/2007 (ID: 74971X-AC-1)	1,000.000	0.039	38.50
6/15	Accrued Int Paid	FELCOR LODGING LP 6 3/4% JUN 01 2019 DTD 05/10/2011 @ 100.75 MLPFS INC/FIXED INCOME TRADE DATE 06/12/12 (ID: 31430Q-BB-2)	3,000.000 0.00	0.003	(7.88)
6/15	Foreign Interest	CASCADES INC 7 3/4% DEC 15 2017 DTD 12/03/2009 (ID: 146900-AG-0)	5,000.000	0.039	193.75
6/15	Corporate Interest	CINEMARK USA INC 8 5/8% JUN 15 2019 DTD 12/15/2009 (ID: 172441-AS-6)	10,000.000	0.043	431.25
6/15	Corporate Interest	CLEAR CHANNEL WORLDWIDE 9 1/4% DEC 15 2017 DTD 06/15/2010 (ID: 18451Q-AD-0)	10,000.000	0.046	462.50
6/15	Corporate Interest	FOREST OIL CORPORATION 7 1/4% JUN 15 2019 DTD 12/15/2007 (ID: 346091-AZ-4)	10,000.000	0.036	362.50
6/15	Corporate Interest	HANESBRANDS INC 8% DEC 15 2016 DTD 12/10/2009 (ID: 410345-AF-9)	10,000.000	0.04	400.00
6/15	Corporate Interest	INTL LEASE FINANCE CORP 8 1/4% DEC 15 2020 DTD 12/07/2010 (ID: 459745-GF-6)	15,000.000	0.041	618.75
6/15	Corporate Interest	LIMITED BRANDS INC 8 1/2% JUN 15 2019 DTD 12/15/2009 (ID: 532716-AR-8)	20,000.000	0.043	850.00
6/15	Corporate Interest	RRI ENERGY INC 7 7/8% JUN 15 2017 DTD 06/13/2007 (ID: 74971X-AC-1)	15,000.000	0.039	590.63

J.P.Morgan

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