



GHISLAINE MAXWELL-HY ACCT. [REDACTED]
For the Period 1/1/13 to 1/31/13

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
BE AEROSPACE INC SR NOTES 6 7/8% OCT 01 2020 DTD 09/16/2010 055381-AR-8 BB /BA2	111.25	15,000.00	16,687.50	16,012.50	675.00	1,031.25 343.74	5.08 %
ENERGY TRANSFER EQUITY 7 1/2% OCT 15 2020 DTD 09/20/2010 29273V-AC-4 BB /NR	115.25	20,000.00	23,050.00	21,450.00	1,600.00	1,500.00 441.66	5.08 %
SUNGARD DATA SYSTEMS INC SR SUB 7 5/8% NOV 15 2020 DTD 11/16/2010 CALLABLE 11/15/2015 @ 103.81 867363-AU-7 B /CAA	109.00	5,000.00	5,450.00	5,375.00	75.00	381.25 80.48	6.15 %
COVANTA HOLDING CORP SR NOTES 7 1/4% DEC 01 2020 DTD 12/01/2010 22282E-AD-4 B /BA3	110.05	3,000.00	3,301.62	3,255.00	46.62	217.50 36.24	5.64 %
INTL LEASE FINANCE CORP 8 1/4% DEC 15 2020 DTD 12/07/2010 459745-GF-6 BBB /BA3	123.63	15,000.00	18,543.75	16,540.00	2,003.75	1,237.50 158.11	4.63 %
CROWN AMER/CAP CORP III 6 1/4% FEB 01 2021 DTD 08/01/2011 22818V-AB-3 BB /NR	109.00	15,000.00	16,350.00	16,262.50	87.50	937.50 471.34	4.88 %
KEY ENERGY SERVICES INC 6 3/4% MAR 01 2021 DTD 03/04/2011 492914-AS-5 BB- /B1	100.75	5,000.00	5,037.50	5,127.50	(90.00)	337.50 140.62	6.63 %

J.P.Morgan

Page 15 of 25