



GHISLAINE MAXWELL-HY ACCT. [REDACTED]  
For the Period 4/1/13 to 4/30/13

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
<b>US Fixed Income</b>							
<b>LAMAR MEDIA CORP</b> 5.875% FEB 01 2022 DTD 07/27/2012 513075-BB-6 BB- /B1	108.50	10,000.00	10,850.00	11,072.50	(222.50)	587.50 146.87	4.68%
<b>ARCELORMITTAL</b> 6 1/4% FEB 25 2022 DTD 02/28/2012 03938L-AX-2 BB+ /BA1	108.71	9,000.00	9,783.45	9,007.50	775.95	562.50 103.12	5.02%
<b>SALLY HOLDINGS/SALLY CAP</b> 5.75% JUN 01 2022 DTD 05/18/2012 79546V-AJ-5 BB+ /BA3	107.10	5,000.00	5,354.80	5,295.00	59.80	287.50 119.79	4.78%
<b>CHESAPEAKE MIDSTREAM PT</b> 6.125% JUL 15 2022 DTD 01/11/2012 16524R-AE-3 BB- /BA3	108.50	4,000.00	4,340.00	3,930.00	410.00	245.00 72.13	4.96%
<b>COVANTA HOLDING CORP</b> 6 3/8% OCT 01 2022 DTD 03/19/2012 22282E-AE-2 B /BA3	109.75	7,000.00	7,682.50	7,210.00	472.50	446.25 37.18	5.06%
<b>QEP RESOURCES INC</b> 5 3/8% OCT 01 2022 DTD 03/01/2012 74733V-AB-6 BB+ /BA1	106.25	20,000.00	21,250.00	19,861.25	1,388.75	1,075.00 89.58	4.55%
<b>CELANESE US HOLDINGS LLC</b> 4.625% 11/15/2022 DTD 11/13/2012 15089Q-AD-6 BB+ /BA2	100.75	5,000.00	5,037.50	5,105.00	(67.50)	231.25 29.54	4.53%
<b>PVH CORP</b> 4.500% 12/15/2022 DTD 12/20/2012 693656-AA-8 BB /BA3	103.25	5,000.00	5,162.50	5,005.00	157.50	225.00 81.87	4.09%

J.P.Morgan

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