



GHISLAINE MAXWELL-HY ACCT. [REDACTED]
For the Period 5/1/13 to 5/31/13

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
CCO HLDGS LLC/CAP CORP 6 5/8% JAN 26 2012 DTD 01/31/2022 1248EP-AX-1 BB- /B1	107.75	6,000.00	6,465.00	5,970.00	495.00	397.50 133.60	5.49%
LAMAR MEDIA CORP 5.875% FEB 01 2022 DTD 07/27/2012 513075-BB-6 BB- /B1	108.53	10,000.00	10,852.80	11,072.50	(219.70)	587.50 195.83	4.67%
ARCELORMITTAL 6 1/4% FEB 25 2022 DTD 02/28/2012 03938L-AX-2 BB+ /BA1	107.92	9,000.00	9,712.80	9,007.50	705.30	562.50 149.99	5.11%
SALLY HOLDINGS/SALLY CAP 5.75% JUN 01 2022 DTD 05/18/2012 79546V-AJ-5 BB+ /BA3	106.37	5,000.00	5,318.65	5,295.00	23.65	287.50 144.54	4.87%
CHESAPEAKE MIDSTREAM PT 6.125% JUL 15 2022 DTD 01/11/2012 16524R-AE-3 BB- /BA3	107.00	4,000.00	4,280.00	3,930.00	350.00	245.00 92.55	5.15%
COVANTA HOLDING CORP 6 3/8% OCT 01 2022 DTD 03/19/2012 22282E-AE-2 B /BA3	108.08	7,000.00	7,565.32	7,210.00	355.32	446.25 74.37	5.27%
QEP RESOURCES INC 5 3/8% OCT 01 2022 DTD 03/01/2012 74733V-AB-6 BB+ /BA1	103.00	20,000.00	20,600.00	19,861.25	738.75	1,075.00 179.16	4.97%

J.P.Morgan

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