



GHISLAINE MAXWELL-HY

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>CROWN AMER/CAP CORP III</b> 6 1/4% FEB 01 2021 DTD 08/01/2011 22818V-AB-3 BB /BA2	105.75	15,000.00	15,862.50	16,262.50	(400.00)	937.50 390.61	5.32%
<b>KEY ENERGY SERVICES INC</b> 6 3/4% MAR 01 2021 DTD 03/04/2011 492914-AS-5 BB- /B1	96.00	5,000.00	4,800.00	5,127.50	(327.50)	337.50 112.50	7.44%
<b>GRAPHIC PACKAGING INTL</b> 4.750% 04/15/2021 DTD 04/02/2013 38869P-AK-0 BB+ /BA3	97.19	5,000.00	4,859.40	4,987.50	(128.10)	237.50 58.71	5.19%
<b>DELPHI CORP</b> 6.125% MAY 15 2021 DTD 05/07/2012 24713E-AF-4 BB+ /BA1	109.25	5,000.00	5,462.50	5,545.00	(82.50)	306.25 39.13	4.70%
<b>AMERIGAS PART FIN CORP</b> SR NOTES 6 1/2% MAY 20 2021 DTD 01/20/2011 030981-AF-1 NR /BA3	101.50	7,000.00	7,105.00	7,157.50	(52.50)	455.00 51.81	6.25%
<b>AMKOR TECHNOLOGIES INC</b> 6 5/8% JUN 01 2021 DTD 05/20/2011 031652-BE-9 BB /B2	98.24	5,000.00	4,912.00	4,925.00	(13.00)	331.25 27.60	6.92%
<b>AMC NETWORKS INC</b> 7.75% JUL 15 2021 DTD 07/09/2012 00164V-AB-9 NR /B1	109.50	10,000.00	10,950.00	11,490.00	(540.00)	775.00 357.36	6.23%

J.P.Morgan

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