



GHISLAINE MAXWELL-HY ACCT. [REDACTED]
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
US Fixed Income							
CHESAPEAKE MIDSTREAM PT 6.125% JUL 15 2022 DTD 01/11/2012 16524R-AE-3 BB- /BA3	102.00	4,000.00	4,080.00	3,930.00	150.00	245.00 112.97	5.84 %
CONTINENTAL RESOURCES 5% SEP 15 2022 DTD 08/14/2012 212015-AH-4 BB+ /BA2	101.75	5,000.00	5,087.50	5,073.75	13.75	250.00 73.61	4.76 %
COVANTA HOLDING CORP 6 3/8% OCT 01 2022 DTD 03/19/2012 22282E-AE-2 B /BA3	100.03	7,000.00	7,002.10	7,210.00	(207.90)	446.25 111.55	6.37 %
QEP RESOURCES INC 5 3/8% OCT 01 2022 DTD 03/01/2012 74733V-AB-6 BB+ /BA1	98.25	20,000.00	19,650.00	19,861.25	(211.25)	1,075.00 268.74	5.62 %
CELANESE US HOLDINGS LLC 4.625% 11/15/2022 DTD 11/13/2012 15089Q-AD-6 BB+ /BA2	102.27	5,000.00	5,113.50	5,105.00	8.50	231.25 29.54	4.33 %
JARDEN CORP 6 1/8% NOV 15 2022 DTD 11/09/2010 471109-AE-8 BB- /BA3	104.75	1,000.00	1,047.50	1,072.50	(25.00)	61.25 7.82	5.47 %
PVH CORP 4.500% 12/15/2022 DTD 12/20/2012 693656-AA-8 BB /BA3	96.00	5,000.00	4,800.00	5,005.00	(205.00)	225.00 10.00	5.04 %
ROYAL BK SCOTLND GRP PLC 6.125% 12/15/2022 DTD 12/04/2012 780099-CE-5 BB+ /BA2	95.83	5,000.00	4,791.50	5,340.10	(548.60)	306.25 13.61	6.73 %

J.P.Morgan

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