



GHISLAINE MAXWELL-HY ACCT. [REDACTED]
For the Period 6/1/12 to 6/30/12

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
SEAGATE TECHNOLOGY HDD H SR NOTES 6.80% OCT 1 2016 DTD 9/20/2006 81180R-AE-2 BB+ /BA1	111.13	10,000.00	11,112.50	10,600.00	512.50	680.00 170.00	3.93 %
SPRINT NEXTEL CORP 6% DEC 1 2016 DTD 11/20/2006 852061-AD-2 B+ /B3	95.75	20,000.00	19,150.00	17,385.00	1,765.00	1,200.00 100.00	7.14 %
HANESBRANDS INC 8% DEC 15 2016 DTD 12/10/2009 410345-AF-9 BB- /B1	110.13	10,000.00	11,012.50	10,825.00	187.50	800.00 35.55	5.41 %
RITE AID CORP 7 1/2% MAR 01 2017 DTD 02/21/2007 767754-BL-7 B- /CAA	102.00	20,000.00	20,400.00	20,150.00	250.00	1,500.00 500.00	6.99 %
JARDEN CORP SR SUB NOTES 7 1/2% MAY 1 2017 DTD 2/13/2007 471109-AB-4 B /B2	112.00	15,000.00	16,800.00	16,052.50	747.50	1,125.00 187.50	4.69 %
CONSTELLATION BRANDS INC 7 1/4% MAY 15 2017 DTD 11/15/2007 21036P-AF-5 BB+ /BA1	114.38	15,000.00	17,156.25	16,500.00	656.25	1,087.50 138.94	3.97 %
INGLES MARKETS INC 8 7/8% MAY 15 2017 DTD 05/12/2009 457030-AG-9 BB- /B1	108.88	10,000.00	10,887.50	10,775.00	112.50	887.50 113.40	6.71 %

J.P.Morgan

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