



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							
CASCADES INC 7 3/4% DEC 15 2017 DTD 12/03/2009 146900-AG-0 B+ /BA3	100.75	5,000.00	5,037.50	5,237.50	(200.00)	387.50 17.22	7.58 %
CLEAR CHANNEL WORLDWIDE 9 1/4% DEC 15 2017 DTD 06/15/2010 18451Q-AD-0 B /B1	109.00	10,000.00	10,900.00	11,000.00	(100.00)	925.00 41.11	7.22 %
EQUINIX INC SR NOTES 8 1/8% MAR 01 2018 DTD 03/03/2010 29444U-AJ-5 BB- /BA2	110.75	10,000.00	11,075.00	10,772.50	302.50	812.50 270.83	5.87 %
AVIS BUDGET CAR RENTAL 9 5/8% MAR 15 2018 DTD 03/10/2010 053773-AL-1 B /B2	109.50	5,000.00	5,475.00	5,470.00	5.00	481.25 141.70	7.54 %
CIT GROUP INC 5 1/4% MAR 15 2018 DTD 03/15/2012 125581-GL-6 BB- /B1	103.25	20,000.00	20,650.00	20,140.00	510.00	1,050.00 309.16	4.59 %
CABLEVISION SYSTEMS CORP SR NOTES 7 3/4% APR 15 2018 DTD 04/15/2010 12686C-AZ-2 B+ /B1	106.50	10,000.00	10,650.00	10,775.00	(125.00)	775.00 163.61	6.39 %
MERRILL LYNCH & CO MEDIUM TERM NOTES 6 7/8% APR 25 2018 DTD 04/25/2008 59018Y-N6-4 A- /BAA	111.89	10,000.00	11,189.40	11,080.41	108.99	687.50 126.04	4.52 %

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