



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							
HCA INC 8 1/2% APR 15 2019 DTD 04/15/2010 404119-BF-5 BB /BA3	112.00	20,000.00	22,400.00	22,250.00	150.00	1,700.00 358.88	6.30 %
FELCOR LODGING LP 6 3/4% JUN 01 2019 DTD 05/10/2011 31430Q-BB-2 B- /B2	102.38	5,000.00	5,118.75	5,057.50	61.25	337.50 28.12	6.32 %
CINEMARK USA INC 8 5/8% JUN 15 2019 DTD 12/15/2009 172441-AS-6 B+ /B2	110.75	10,000.00	11,075.00	11,205.00	(130.00)	862.50 38.33	6.67 %
FOREST OIL CORPORATION 7 1/4% JUN 15 2019 DTD 12/15/2007 346091-AZ-4 B /B1	91.75	10,000.00	9,175.00	10,200.00	(1,025.00)	725.00 32.22	8.86 %
LIMITED BRANDS INC 8 1/2% JUN 15 2019 DTD 12/15/2009 532716-AR-8 BB+ /BA1	117.50	20,000.00	23,500.00	23,000.00	500.00	1,700.00 75.54	5.44 %
DISH DBS CORP 7 7/8% SEP 01 2019 DTD 08/17/2009 25470X-AB-1 BB- /BA2	115.25	15,000.00	17,287.50	16,462.50	825.00	1,181.25 393.75	5.29 %
WEYERHAEUSER CO 7 3/8% OCT 01 2019 DTD 10/01/2009 962166-BV-5 BBB /BA1	118.20	10,000.00	11,819.50	11,509.70	309.80	737.50 184.37	4.41 %

J.P.Morgan

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