



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							
UNITED RENTALS NORTH AM 9 1/4% DEC 15 2019 DTD 11/17/2009 911365-AU-8 B /B3	111.00	15,000.00	16,650.00	16,687.50	(37.50)	1,387.50 61.66	7.31 %
PIONEER NATURAL RESOURCE 7 1/2% JAN 15 2020 DTD 11/30/2009 723787-AJ-6 BBB /BAA	123.73	20,000.00	24,745.80	22,800.00	1,945.80	1,500.00 691.66	3.84 %
NEWFIELD EXPLORATION CO 6 7/8% FEB 01 2020 DTD 01/25/2010 651290-AN-8 BB+ /BA2	106.50	20,000.00	21,300.00	21,450.00	(150.00)	1,375.00 572.90	5.80 %
LEAR CORP 8 1/8% MAR 15 2020 DTD 03/26/2010 521865-AS-4 BB /BA2	112.00	10,000.00	11,200.00	10,945.00	255.00	812.50 239.23	6.14 %
MGM RESORTS INTERNATIONAL 9% MAR 15 2020 DTD 03/15/2011 55303Q-AD-2 B+ /BA2	111.00	15,000.00	16,650.00	16,612.50	37.50	1,350.00 397.50	7.12 %
BOISE PAPER HDG CO ISSR 8% APR 01 2020 DTD 03/19/2010 09747G-AB-9 BB /BA3	110.50	10,000.00	11,050.00	10,862.50	187.50	800.00 200.00	6.27 %
CONSOL ENERGY INC 8 1/4% APR 01 2020 DTD 10/01/2010 20854P-AF-6 BB /B1	105.00	15,000.00	15,750.00	16,556.25	(806.25)	1,237.50 309.37	7.39 %

J.P.Morgan

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