



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							
US STEEL CORP SR NOTES 7 3/8% APR 01 2020 DTD 03/19/2010 912909-AF-5 BB /B1	96.50	10,000.00	9,650.00	10,437.50	(787.50)	737.50 184.37	7.99 %
CF INDUSTRIES INC 7 1/8% MAY 01 2020 DTD 04/23/2010 12527G-AB-9 BB+ /BAA	121.75	10,000.00	12,175.00	11,675.00	500.00	712.50 118.75	3.88 %
OMNICARE INC 7 3/4% JUN 01 2020 DTD 05/18/2010 681904-AM-0 BB /BA3	109.00	15,000.00	16,350.00	16,320.00	30.00	1,162.50 96.87	6.29 %
RANGE RESOURCES CORP 6 3/4% AUG 01 2020 DTD 08/12/2010 75281A-AL-3 BB /BA3	108.50	9,000.00	9,765.00	9,720.00	45.00	607.50 253.12	5.44 %
WYNN LAS VEGAS LLC CORP 7 3/4% AUG 15 2020 DTD 08/04/2010 983130-AR-6 BBB /BA2	110.75	10,000.00	11,075.00	10,950.00	125.00	775.00 292.77	6.05 %
NRG ENERGY INC 8 1/4% SEP 01 2020 DTD 03/01/2011 629377-BJ-0 BB- /B1	103.50	15,000.00	15,525.00	15,637.50	(112.50)	1,237.50 412.50	7.66 %
BALL CORP SR NOTES 6 3/4% SEP 15 2020 DTD 03/22/2010 058498-AP-1 BB+ /BA1	110.00	15,000.00	16,500.00	16,050.00	450.00	1,012.50 298.12	5.23 %

J.P.Morgan

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