



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							
ARCH COAL INC 7 1/4% OCT 01 2020 DTD 08/09/2010 039380-AC-4 B- /B3	84.50	3,000.00	2,535.00	3,090.00	(555.00)	217.50 54.37	10.05 %
BE AEROSPACE INC SR NOTES 6 7/8% OCT 01 2020 DTD 09/16/2010 055381-AR-8 BB /BA2	110.50	15,000.00	16,575.00	16,012.50	562.50	1,031.25 257.80	5.29 %
ENERGY TRANSFER EQUITY 7 1/2% OCT 15 2020 DTD 09/20/2010 29273V-AC-4 BB /BA2	109.75	20,000.00	21,950.00	21,450.00	500.00	1,500.00 316.66	5.99 %
COVANTA HOLDING CORP SR NOTES 7 1/4% DEC 01 2020 DTD 12/01/2010 22282E-AD-4 B+ /BA3	108.34	3,000.00	3,250.23	3,255.00	(4.77)	217.50 18.12	5.97 %
INTL LEASE FINANCE CORP 8 1/4% DEC 15 2020 DTD 12/07/2010 459745-GF-6 BBB /BA3	114.52	15,000.00	17,177.55	16,540.00	637.55	1,237.50 54.99	6.03 %
CROWN AMER/CAP CORP III 6 1/4% FEB 01 2021 DTD 08/01/2011 22818V-AB-3 BB /BA3	109.25	15,000.00	16,387.50	16,262.50	125.00	937.50 390.61	4.92 %
KEY ENERGY SERVICES INC 6 3/4% MAR 01 2021 DTD 03/04/2011 492914-AS-5 BB- /B1	97.50	5,000.00	4,875.00	5,127.50	(252.50)	337.50 112.50	7.14 %

J.P.Morgan

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