



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							
AMERIGAS PART FIN CORP SR NOTES 6 1/2% MAY 20 2021 DTD 01/20/2011 030981-AF-1 NA /BA3	100.50	7,000.00	7,035.00	N/A **	N/A	455.00 51.81	6.42 %
IRON MOUNTAIN INC 8 3/8% AUG 15 2021 DTD 08/10/2009 46284P-AM-6 B+ /B1	108.50	15,000.00	16,275.00	15,900.00	375.00	1,256.25 474.57	7.09 %
CCO HLDGS LLC/CAP CORP 6 5/8% JAN 26 2012 DTD 01/31/2022 1248EP-AX-1 BB- /B1	107.00	6,000.00	6,420.00	5,970.00	450.00	397.50 172.24	5.67 %
CHESAPEAKE MIDSTREAM PT 6.125% JUL 15 2022 DTD 01/11/2012 16524R-AE-3 BB- /BA3	98.00	4,000.00	3,920.00	3,930.00	(10.00)	245.00 115.69	6.40 %
COVANTA HOLDING CORP 6 3/8% OCT 01 2022 DTD 03/19/2012 22282E-AE-2 B+ /BA3	105.70	7,000.00	7,398.93	7,210.00	188.93	446.25 126.43	5.63 %
QEP RESOURCES INC 5 3/8% OCT 01 2022 DTD 03/01/2012 74733V-AB-6 BB+ /BA1	100.25	20,000.00	20,050.00	19,861.25	188.75	1,075.00 358.32	5.34 %
FORD MOTOR COMPANY GLOBAL LANDMARK SECURITIES NOTES 7.45% JUL 16 2031 DTD 7/16/99 345370-CA-6 BB+ /BAA	125.25	10,000.00	12,525.00	11,475.00	1,050.00	745.00 341.45	5.32 %

J.P.Morgan

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