



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							
GMAC 8% NOV 01 2031 DTD 12/31/2008 36186C-BY-8 B+ /B1	117.25	20,000.00	23,450.00	21,912.50	1,537.50	1,600.00 266.66	6.43 %
CAPITAL ONE CAPITAL IV 6.745% FEB 17 2037 DTD 02/05/2007 140422-AA-4 BB+ /BAA	100.00	20,000.00	20,000.00	20,275.00	(275.00)	1,349.00 502.12	6.74 %
AMERICAN INTL GROUP 8.175% MAY 15 2058 DTD 05/15/2009 026874-BS-5 BBB /BAA	108.50	15,000.00	16,275.00	16,428.75	(153.75)	1,226.25 156.67	7.51 %
Total US Fixed Income			\$998,480.43	\$980,438.25	\$11,007.18	\$69,307.75 \$16,120.64	6.00 %

J.P.Morgan

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