



GHISLAINE MAXWELL-HY ACCT. [REDACTED]
For the Period 7/1/12 to 7/31/12

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
SPRINT NEXTEL CORP 6% DEC 1 2016 DTD 11/20/2006 852061-AD-2 B+ /B3	101.38	20,000.00	20,275.00	17,385.00	2,890.00	1,200.00 200.00	5.64 %
HANESBRANDS INC 8% DEC 15 2016 DTD 12/10/2009 410345-AF-9 BB- /B1	110.75	10,000.00	11,075.00	10,825.00	250.00	800.00 102.22	5.22 %
RITE AID CORP 7 1/2% MAR 01 2017 DTD 02/21/2007 767754-BL-7 B- /CAA	102.83	20,000.00	20,566.80	20,150.00	416.80	1,500.00 625.00	6.77 %
AIRCASTLE LTD 6.75% APR 15 2017 DTD 06/06/2012 00928Q-AF-8 BB+ /BA3	105.25	2,000.00	2,105.00	2,095.00	10.00		
JARDEN CORP SR SUB NOTES 7 1/2% MAY 1 2017 DTD 2/13/2007 471109-AB-4 B /B2	112.94	15,000.00	16,941.00	16,052.50	888.50	1,125.00 281.25	4.45 %
CONSTELLATION BRANDS INC 7 1/4% MAY 15 2017 DTD 11/15/2007 21036P-AF-5 BB+ /BA1	115.73	15,000.00	17,358.90	16,500.00	858.90	1,087.50 229.57	3.64 %
INGLES MARKETS INC 8 7/8% MAY 15 2017 DTD 05/12/2009 457030-AG-9 BB- /B1	108.79	10,000.00	10,879.00	10,775.00	104.00	887.50 187.36	6.69 %

J.P.Morgan

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