



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							
CSC HOLDINGS LLC 8 5/8% FEB 15 2019 DTD 02/12/2009 126307-AC-1 BB /BA3	117.00	10,000.00	11,700.00	11,425.00	275.00	862.50 397.70	5.49 %
HCA INC 8 1/2% APR 15 2019 DTD 04/15/2010 404119-BF-5 BB /BA3	112.94	20,000.00	22,587.40	22,250.00	337.40	1,700.00 500.54	6.12 %
FELCOR LODGING LP 6 3/4% JUN 01 2019 DTD 05/10/2011 31430Q-BB-2 B- /B2	103.00	5,000.00	5,150.00	5,057.50	92.50	337.50 56.25	6.20 %
CINEMARK USA INC 8 5/8% JUN 15 2019 DTD 12/15/2009 172441-AS-6 B+ /B2	112.00	10,000.00	11,200.00	11,205.00	(5.00)	862.50 110.20	6.43 %
FOREST OIL CORPORATION 7 1/4% JUN 15 2019 DTD 12/15/2007 346091-AZ-4 B- /B1	96.75	10,000.00	9,675.00	10,200.00	(525.00)	725.00 92.63	7.87 %
LIMITED BRANDS INC 8 1/2% JUN 15 2019 DTD 12/15/2009 532716-AR-8 BB+ /BA1	118.75	20,000.00	23,750.00	23,000.00	750.00	1,700.00 217.22	5.22 %
REGAL CINEMAS CORP 8 5/8% JUL 15 2019 DTD 07/15/2009 758753-AD-9 B- /B2	112.38	3,000.00	3,371.25	3,375.00	(3.75)	258.75 11.49	6.39 %

J.P.Morgan

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