



GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 5/1/12 to 5/31/12

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
<b>US Fixed Income</b>							
<b>AMERIGAS PART FIN CORP</b> SR NOTES 6 1/2% MAY 20 2021 DTD 01/20/2011 030981-AF-1 NA /BA3	96.75	7,000.00	6,772.50	N/A **	N/A	455.00 13.90	6.99%
<b>IRON MOUNTAIN INC</b> 8 3/8% AUG 15 2021 DTD 08/10/2009 46284P-AM-6 B+ /B1	106.75	15,000.00	16,012.50	15,900.00	112.50	1,256.25 369.88	7.35%
<b>NAVISTAR INTL CORP</b> SR NOTES 8 1/4% NOV 01 2021 DTD 10/28/2009 63934E-AM-0 BB- /B1	105.00	10,000.00	10,500.00	10,987.50	(487.50)	825.00 68.75	7.50%
<b>CCO HLDGS LLC/CAP CORP</b> 6 5/8% JAN 26 2012 DTD 01/31/2022 1248EP-AX-1 BB- /B1	102.38	6,000.00	6,142.50	5,970.00	172.50	397.50 139.12	6.29%
<b>COVANTA HOLDING CORP</b> 6 3/8% OCT 01 2022 DTD 03/19/2012 22282E-AE-2 B+ /BA3	103.69	3,000.00	3,110.64	3,092.50	18.14	191.25 38.25	5.89%
<b>QEP RESOURCES INC</b> 5 3/8% OCT 01 2022 DTD 03/01/2012 74733V-AB-6 BB+ /BA1	97.75	20,000.00	19,550.00	19,861.25	(311.25)	1,075.00 268.74	5.66%
<b>FORD MOTOR COMPANY</b> GLOBAL LANDMARK SECURITIES NOTES 7.45% JUL 16 2031 DTD 7/16/99 345370-CA-6 BB+ /BAA	130.25	15,000.00	19,537.50	17,580.00	1,957.50	1,117.50 419.05	4.98%

J.P.Morgan

Page 15 of 25

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