



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							
BOISE PAPER HDG CO ISSR 8% APR 01 2020 DTD 03/19/2010 09747G-AB-9 BB /BA3	112.77	10,000.00	11,276.80	10,862.50	414.30	800.00 266.66	5.90%
CONSOL ENERGY INC 8 1/4% APR 01 2020 DTD 10/01/2010 20854P-AF-6 BB /B1	106.50	15,000.00	15,975.00	16,556.25	(581.25)	1,237.50 412.50	7.13%
US STEEL CORP SR NOTES 7 3/8% APR 01 2020 DTD 03/19/2010 912909-AF-5 BB /B1	96.95	10,000.00	9,695.10	10,437.50	(742.40)	737.50 245.83	7.91%
CF INDUSTRIES INC 7 1/8% MAY 01 2020 DTD 04/23/2010 12527G-AB-9 NR /BAA	125.70	10,000.00	12,570.00	11,675.00	895.00	712.50 178.12	3.33%
OMNICARE INC 7 3/4% JUN 01 2020 DTD 05/18/2010 681904-AM-0 BB /BA3	110.03	15,000.00	16,504.65	16,320.00	184.65	1,162.50 193.74	6.12%
RANGE RESOURCES CORP 6 3/4% AUG 01 2020 DTD 08/12/2010 75281A-AL-3 BB /BA3	109.50	9,000.00	9,855.00	9,720.00	135.00	607.50 305.43	5.28%
WYNN LAS VEGAS LLC CORP 7 3/4% AUG 15 2020 DTD 08/04/2010 983130-AR-6 BBB /BA2	111.00	10,000.00	11,100.00	10,950.00	150.00	775.00 357.36	6.00%

J.P.Morgan