



GHISLAINE MAXWELL-HY ACCT. [REDACTED]  
For the Period 9/1/12 to 9/30/12

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
<b>US Fixed Income</b>							
<b>BOISE PAPER HDG CO ISSR</b> 8% APR 01 2020 DTD 03/19/2010 09747G-AB-9 BB /BA3	110.00	10,000.00	11,000.00	10,862.50	137.50	800.00 400.00	6.31 %
<b>CONSOL ENERGY INC</b> 8 1/4% APR 01 2020 DTD 10/01/2010 20854P-AF-6 BB /B1	104.50	15,000.00	15,675.00	16,556.25	(881.25)	1,237.50 618.75	7.46 %
<b>US STEEL CORP</b> SR NOTES 7 3/8% APR 01 2020 DTD 03/19/2010 912909-AF-5 BB /B1	99.91	10,000.00	9,991.40	10,437.50	(446.10)	737.50 368.75	7.39 %
<b>AIRCASTLE LTD</b> 7.625% APR 15 2020 DTD 06/06/2012 00928Q-AG-6 BB+ /BA3	111.88	2,000.00	2,237.62	2,185.00	52.62	152.50 48.71	5.67 %
<b>CF INDUSTRIES INC</b> 7 1/8% MAY 01 2020 DTD 04/23/2010 12527G-AB-9 NR /BAA	125.50	10,000.00	12,550.00	11,675.00	875.00	712.50 296.87	3.30 %
<b>OMNICARE INC</b> 7 3/4% JUN 01 2020 DTD 05/18/2010 681904-AM-0 BB /BA3	110.06	15,000.00	16,509.30	16,320.00	189.30	1,162.50 387.49	6.09 %
<b>ADVANCE MICRO DEVICES</b> 7 3/4% AUG 01 2020 DTD 08/04/2010 007903-AU-1 BB- /BA3	101.50	10,000.00	10,150.00	10,310.00	(160.00)	775.00 129.16	7.49 %

J.P.Morgan