



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

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
CHESAPEAKE ENERGY CORP 6 1/2% AUG 15 2017 DTD 8/16/2005 165167-BS-5 BB+ /BA3	103.00	15,000.00	15,450.00	15,975.00	(525.00)	975.00 449.58	5.86%
CCO HLDGS LLC CAP CORP 7 1/4% OCT 30 2017 DTD 09/27/2010 1248EP-AQ-6 BB- /B1	107.75	9,000.00	9,697.50	9,495.00	202.50	652.50 164.93	5.65%
WINDSTREAM CORP 7 7/8% NOV 01 2017 DTD 10/08/2009 97381W-AJ-3 B+ /BA3	110.50	20,000.00	22,100.00	21,450.00	650.00	1,575.00 393.74	5.70%
CASCADES INC 7 3/4% DEC 15 2017 DTD 12/03/2009 146900-AG-0 B+ /BA3	103.25	10,000.00	10,325.00	10,475.00	(150.00)	775.00 99.02	7.06%
CLEAR CHANNEL WORLDWIDE 9 1/4% DEC 15 2017 DTD 06/15/2010 18451Q-AD-0 B /B2	110.25	10,000.00	11,025.00	11,000.00	25.00	925.00 118.19	7.08%
EQUINIX INC SR NOTES 8 1/8% MAR 01 2018 DTD 03/03/2010 29444U-AJ-5 BB- /BA2	111.00	10,000.00	11,100.00	10,772.50	327.50	812.50 338.54	5.94%
CABLEVISION SYSTEMS CORP SR NOTES 7 3/4% APR 15 2018 DTD 04/15/2010 12686C-AZ-2 B+ /B1	106.75	10,000.00	10,675.00	10,775.00	(100.00)	775.00 228.19	6.41%