



GHISLAINE MAXWELL-HY ACCT. [REDACTED]
For the Period 8/1/12 to 8/31/12

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
CHESAPEAKE MIDSTREAM PT 6.125% JUL 15 2022 DTD 01/11/2012 16524R-AE-3 BB- /BA3	104.00	4,000.00	4,160.00	3,930.00	230.00	245.00 31.30	5.59%
COVANTA HOLDING CORP 6 3/8% OCT 01 2022 DTD 03/19/2012 22282E-AE-2 B+ /BA3	108.75	7,000.00	7,612.50	7,210.00	402.50	446.25 200.80	5.25%
QEP RESOURCES INC 5 3/8% OCT 01 2022 DTD 03/01/2012 74733V-AB-6 BB+ /BA1	103.00	20,000.00	20,600.00	19,861.25	738.75	1,075.00 537.50	4.99%
FORD MOTOR COMPANY GLOBAL LANDMARK SECURITIES NOTES 7.45% JUL 16 2031 DTD 7/16/99 345370-CA-6 BB+ /BAA	123.93	10,000.00	12,393.30	11,475.00	918.30	745.00 93.12	5.41%
GMAC 8% NOV 01 2031 DTD 12/31/2008 36186C-BY-8 B+ /B1	118.75	20,000.00	23,750.60	21,912.50	1,838.10	1,600.00 533.32	6.30%
CAPITAL ONE CAPITAL IV 6.745% FEB 17 2037 DTD 02/05/2007 140422-AA-4 BB+ /BAA	101.46	20,000.00	20,292.40	20,275.00	17.40	1,349.00 52.46	6.62%