



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
US Fixed Income							
RRI ENERGY INC 7 7/8% JUN 15 2017 DTD 06/13/2007 74971X-AC-1 B- /B3	108.64	15,000.00	16,296.00	15,112.50	1,183.50	1,181.25 347.80	5.75%
SERVICE CORP INTL 7% JUN 15 2017 DTD 06/15/2006 MULTI CPN 817565-BF-0 BB- /BA3	116.46	20,000.00	23,291.40	21,700.00	1,591.40	1,400.00 412.22	3.20%
SMITHFIELD FOODS INC SR NOTES 7 3/4% JUL 1 2017 DTD 6/22/2007 832248-AQ-1 BB /B1	112.75	10,000.00	11,275.00	10,475.00	800.00	775.00 193.75	4.72%
PINNACLE ENTERTAINMENT 8 5/8% AUG 01 2017 DTD 02/01/2010 723456-AK-5 BB- /B1	108.50	10,000.00	10,850.00	10,850.00		862.50 143.75	6.54%
CHESAPEAKE ENERGY CORP 6 1/2% AUG 15 2017 DTD 8/16/2005 165167-BS-5 BB- /BA3	103.91	15,000.00	15,585.75	15,975.00	(389.25)	975.00 124.57	5.57%
CCO HLDGS LLC CAP CORP 7 1/4% OCT 30 2017 DTD 09/27/2010 1248EP-AQ-6 BB- /B1	109.31	9,000.00	9,838.08	9,495.00	343.08	652.50 273.68	5.14%
WINDSTREAM CORP 7 7/8% NOV 01 2017 DTD 10/08/2009 97381W-AJ-3 B /BA3	112.50	20,000.00	22,500.00	21,450.00	1,050.00	1,575.00 656.24	5.05%