



GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/11 to 7/31/11

	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	100.50	25,000.00	25,125.00	25,187.50	(62.50)	1,968.75 251.55	7.76 %
SERVICE CORP INTL 7% JUN 15 2017 DTD 06/15/2006 MULTI CPN 817565-BF-0 BB- /BA3	108.50	20,000.00	21,700.00	21,700.00		1,400.00 178.88	5.30 %
SMITHFIELD FOODS INC SR NOTES 7 3/4% JUL 1 2017 DTD 6/22/2007 832248-AQ-1 B+ /B3	105.75	10,000.00	10,575.00	10,475.00	100.00	775.00 64.58	6.56 %
PINNACLE ENTERTAINMENT 8 5/8% AUG 01 2017 DTD 02/01/2010 723456-AK-5 BB /B1	108.75	10,000.00	10,875.00	10,850.00	25.00	862.50 433.64	6.82 %
CHESAPEAKE ENERGY CORP 6 1/2% AUG 15 2017 DTD 8/16/2005 165167-BS-5 BB+ /BA3	108.75	15,000.00	16,312.50	15,975.00	337.50	975.00 449.58	4.81 %
CCO HLDGS LLC CAP CORP 7 1/4% OCT 30 2017 DTD 09/27/2010 1248EP-AQ-6 BB- /B1	105.50	15,000.00	15,825.00	15,825.00		1,087.50 274.89	6.17 %
WINDSTREAM CORP 7 7/8% NOV 01 2017 DTD 10/08/2009 97381W-AJ-3 B+ /BA3	106.88	20,000.00	21,375.00	21,450.00	(75.00)	1,575.00 393.74	6.52 %

J.P.Morgan

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