



GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 6/1/12 to 6/30/12

	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	93.00	15,000.00	13,950.00	15,112.50	(1,162.50)	1,181.25 52.50	9.68 %
SERVICE CORP INTL 7% JUN 15 2017 DTD 06/15/2006 MULTI CPN 817565-BF-0 BB- /BA3	111.25	20,000.00	22,250.00	21,700.00	550.00	1,400.00 62.22	4.44 %
SMITHFIELD FOODS INC SR NOTES 7 3/4% JUL 1 2017 DTD 6/22/2007 832248-AQ-1 BB /B2	110.63	10,000.00	11,062.50	10,475.00	587.50	775.00 387.50	5.30 %
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	862.50 359.37	6.57 %
CHESAPEAKE ENERGY CORP 6 1/2% AUG 15 2017 DTD 8/16/2005 165167-BS-5 BB- /BA3	99.50	15,000.00	14,925.00	15,975.00	(1,050.00)	975.00 368.32	6.61 %
CCO HLDGS LLC CAP CORP 7 1/4% OCT 30 2017 DTD 09/27/2010 1248EP-AQ-6 BB- /B1	109.00	9,000.00	9,810.00	9,495.00	315.00	652.50 110.55	5.29 %
WINDSTREAM CORP 7 7/8% NOV 01 2017 DTD 10/08/2009 97381W-AJ-3 B+ /BA3	109.00	20,000.00	21,800.00	21,450.00	350.00	1,575.00 262.50	5.88 %

J.P.Morgan

Page 8 of 25