



GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/12 to 7/31/12

	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	105.00	15,000.00	15,750.00	15,112.50	637.50	1,181.25 150.93	6.65 %
SERVICE CORP INTL 7% JUN 15 2017 DTD 06/15/2006 MULTI CPN 817565-BF-0 BB- /BA3	112.89	20,000.00	22,577.80	21,700.00	877.80	1,400.00 178.88	4.06 %
SMITHFIELD FOODS INC SR NOTES 7 3/4% JUL 1 2017 DTD 6/22/2007 832248-AQ-1 BB /B1	111.60	10,000.00	11,159.70	10,475.00	684.70	775.00 64.58	5.05 %
PINNACLE ENTERTAINMENT 8 5/8% AUG 01 2017 DTD 02/01/2010 723456-AK-5 BB- /B1	109.00	10,000.00	10,900.00	10,850.00	50.00	862.50 433.64	6.49 %
CHESAPEAKE ENERGY CORP 6 1/2% AUG 15 2017 DTD 8/16/2005 165167-BS-5 BB- /BA3	100.50	15,000.00	15,075.00	15,975.00	(900.00)	975.00 449.58	6.38 %
CCO HLDGS LLC CAP CORP 7 1/4% OCT 30 2017 DTD 09/27/2010 1248EP-AQ-6 BB- /B1	110.13	9,000.00	9,911.25	9,495.00	416.25	652.50 164.93	5.03 %
WINDSTREAM CORP 7 7/8% NOV 01 2017 DTD 10/08/2009 97381W-AJ-3 B /BA3	110.00	20,000.00	22,000.00	21,450.00	550.00	1,575.00 393.74	5.64 %

J.P.Morgan

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