



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							
IRON MOUNTAIN INC 8 3/8% AUG 15 2021 DTD 08/10/2009 46284P-AM-6 B+ /B1	111.57	15,000.00	16,735.95	15,900.00	835.95	1,256.25 160.51	6.63%
CCO HLDGS LLC/CAP CORP 6 5/8% JAN 26 2012 DTD 01/31/2022 1248EP-AX-1 BB- /B1	109.25	6,000.00	6,555.00	5,970.00	585.00	397.50 67.35	5.35%
ARCELORMITTAL 6 1/4% FEB 25 2022 DTD 02/28/2012 03938L-AX-2 BB+ /BAA	99.51	5,000.00	4,975.35	5,025.00	(49.65)	312.50 31.25	6.32%
CHESAPEAKE MIDSTREAM PT 6.125% JUL 15 2022 DTD 01/11/2012 16524R-AE-3 BB- /BA3	106.38	4,000.00	4,255.28	3,930.00	325.28	245.00 51.72	5.28%
COVANTA HOLDING CORP 6 3/8% OCT 01 2022 DTD 03/19/2012 22282E-AE-2 B+ /BA3	109.00	7,000.00	7,630.00	7,210.00	420.00	446.25 238.00	5.21%
QEP RESOURCES INC 5 3/8% OCT 01 2022 DTD 03/01/2012 74733V-AB-6 BB+ /BA1	103.25	20,000.00	20,650.00	19,861.25	788.75	1,075.00 627.08	4.96%
FORD MOTOR COMPANY GLOBAL LANDMARK SECURITIES NOTES 7.45% JUL 16 2031 DTD 7/16/99 345370-CA-6 BB+ /BAA	124.28	10,000.00	12,428.20	11,475.00	953.20	745.00 155.20	5.38%