



GHISLAINE MAXWELL-HY ACCT. [REDACTED]
For the Period 9/1/11 to 9/30/11

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
WEYERHAEUSER CO 7 3/8% OCT 01 2019 DTD 10/01/2009 962166-BV-5 BBB /BA1	110.44	10,000.00	11,044.00	11,509.70	(465.70)	737.50 368.75	5.73%
UNITED RENTALS NORTH AM 9 1/4% DEC 15 2019 DTD 11/17/2009 911365-AU-8 B /B2	103.75	15,000.00	15,562.50	16,687.50	(1,125.00)	1,387.50 408.54	8.60%
PIONEER NATURAL RESOURCE 7 1/2% JAN 15 2020 DTD 11/30/2009 723787-AJ-6 BB+ /BA1	112.25	20,000.00	22,449.40	22,800.00	(350.60)	1,500.00 316.66	5.63%
NEWFIELD EXPLORATION CO 6 7/8% FEB 01 2020 DTD 01/25/2010 651290-AN-8 BB+ /BA2	103.00	20,000.00	20,600.00	21,450.00	(850.00)	1,375.00 229.16	6.40%
LEAR CORP 8 1/8% MAR 15 2020 DTD 03/26/2010 521865-AS-4 BB /BA3	105.00	10,000.00	10,500.00	10,945.00	(445.00)	812.50 36.11	7.32%
MGM RESORTS INTERNATIONAL 9% MAR 15 2020 DTD 03/15/2011 55303Q-AD-2 B /BA3	103.88	15,000.00	15,581.25	16,612.50	(1,031.25)	1,350.00 60.00	8.35%
BOISE PAPER HDG CO ISSR 8% APR 01 2020 DTD 03/19/2010 09747G-AB-9 BB /B1	101.38	5,000.00	5,068.75	5,312.50	(243.75)	400.00 200.00	7.78%