



GHISLAINE MAXWELL-HY ACCT. [REDACTED]
For the Period 1/1/12 to 1/31/12

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
HOST HOTELS & RESORTS LP 6 3/4% JUN 01 2016 DTD 04/04/2006 44108E-BA-5 BB+ /BA1	103.38	10,000.00	10,337.50	10,375.00	(37.50)	675.00 112.50	5.85%
BANK OF AMERICA CORP 3 3/4% JUL 12 2016 DTD 07/12/2011 06051G-EK-1 A- /BAA	98.47	5,000.00	4,923.30	4,581.50	341.80	187.50 9.89	4.13%
SEAGATE TECHNOLOGY HDD H SR NOTES 6.80% OCT 1 2016 DTD 9/20/2006 81180R-AE-2 BB+ /BA1	109.25	10,000.00	10,925.00	10,600.00	325.00	680.00 226.66	4.58%
SPRINT NEXTEL CORP 6% DEC 1 2016 DTD 11/20/2006 852061-AD-2 B+ /B3	88.25	20,000.00	17,650.00	17,385.00	265.00	1,200.00 200.00	9.05%
HANESBRANDS INC 8% DEC 15 2016 DTD 12/10/2009 410345-AF-9 BB- /B1	110.25	10,000.00	11,025.00	10,825.00	200.00	800.00 102.22	5.57%
RITE AID CORP 7 1/2% MAR 01 2017 DTD 02/21/2007 767754-BL-7 B- /CAA	102.00	20,000.00	20,400.00	20,150.00	250.00	1,500.00 625.00	7.02%
CIT GROUP INC 7% MAY 01 2017 DTD 11/04/2009 125581-FX-1 B+ /B2	100.13	5,000.00	5,006.25	5,006.25		350.00 49.58	6.97%