



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							
HCA INC 8 1/2% APR 15 2019 DTD 04/15/2010 404119-BF-5 BB /BA3	111.00	20,000.00	22,200.00	22,250.00	(50.00)	1,700.00 500.54	6.56 %
FOREST OIL CORPORATION 7 1/4% JUN 15 2019 DTD 12/15/2007 346091-AZ-4 B /B1	100.00	20,000.00	20,000.00	20,400.00	(400.00)	1,450.00 185.26	7.25 %
LIMITED BRANDS INC 8 1/2% JUN 15 2019 DTD 12/15/2009 532716-AR-8 BB+ /BA1	118.13	20,000.00	23,625.00	23,000.00	625.00	1,700.00 217.22	5.48 %
DISH DBS CORP 7 7/8% SEP 01 2019 DTD 08/17/2009 25470X-AB-1 BB- /BA2	115.25	15,000.00	17,287.50	16,462.50	825.00	1,181.25 492.18	5.40 %
WEYERHAEUSER CO 7 3/8% OCT 01 2019 DTD 10/01/2009 962166-BV-5 BBB /BA1	114.04	10,000.00	11,403.80	11,509.70	(105.90)	737.50 245.83	5.14 %
UNITED RENTALS NORTH AM 9 1/4% DEC 15 2019 DTD 11/17/2009 911365-AU-8 B /B3	110.50	15,000.00	16,575.00	16,687.50	(112.50)	1,387.50 177.28	7.46 %
PIONEER NATURAL RESOURCE 7 1/2% JAN 15 2020 DTD 11/30/2009 723787-AJ-6 BBB /BA1	120.20	20,000.00	24,040.40	22,800.00	1,240.40	1,500.00 66.66	4.46 %