



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
<b>US Fixed Income</b>							
<b>NEWFIELD EXPLORATION CO</b> 6 7/8% FEB 01 2020 DTD 01/25/2010 651290-AN-8 BB+ /BA2	107.00	20,000.00	21,400.00	21,450.00	(50.00)	1,375.00 691.30	5.77%
<b>LEAR CORP</b> 8 1/8% MAR 15 2020 DTD 03/26/2010 521865-AS-4 BB /BA2	111.63	10,000.00	11,162.50	10,945.00	217.50	812.50 306.94	6.27%
<b>MGM RESORTS INTERNATIONAL</b> 9% MAR 15 2020 DTD 03/15/2011 55303Q-AD-2 B+ /BA2	112.75	15,000.00	16,912.50	16,612.50	300.00	1,350.00 510.00	6.92%
<b>BOISE PAPER HDG CO ISSR</b> 8% APR 01 2020 DTD 03/19/2010 09747G-AB-9 BB /BA3	107.00	5,000.00	5,350.00	5,312.50	37.50	400.00 133.33	6.86%
<b>CONSOL ENERGY INC</b> 8 1/4% APR 01 2020 DTD 10/01/2010 20854P-AF-6 BB /B1	108.38	15,000.00	16,256.25	16,556.25	(300.00)	1,237.50 412.50	6.89%
<b>US STEEL CORP</b> SR NOTES 7 3/8% APR 01 2020 DTD 03/19/2010 912909-AF-5 BB /B1	101.50	10,000.00	10,150.00	10,437.50	(287.50)	737.50 245.83	7.13%
<b>CF INDUSTRIES INC</b> 7 1/8% MAY 01 2020 DTD 04/23/2010 12527G-AB-9 BB+ /BA1	119.75	10,000.00	11,975.00	11,675.00	300.00	712.50 178.12	4.26%