



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							
OMNICARE INC 7 3/4% JUN 01 2020 DTD 05/18/2010 681904-AM-0 BB /BA3	110.75	15,000.00	16,612.50	16,320.00	292.50	1,162.50 193.74	6.08 %
WYNN LAS VEGAS LLC CORP 7 3/4% AUG 15 2020 DTD 08/04/2010 983130-AR-6 BBB /BA2	113.00	10,000.00	11,300.00	10,950.00	350.00	775.00 357.36	5.80 %
NRG ENERGY INC 8 1/4% SEP 01 2020 DTD 03/01/2011 629377-BJ-0 BB- /B1	98.50	15,000.00	14,775.00	15,637.50	(862.50)	1,237.50 515.62	8.50 %
BALL CORP SR NOTES 6 3/4% SEP 15 2020 DTD 03/22/2010 058498-AP-1 BB+ /BA1	110.50	15,000.00	16,575.00	16,050.00	525.00	1,012.50 382.50	5.22 %
ARCH COAL INC 7 1/4% OCT 01 2020 DTD 08/09/2010 039380-AC-4 B+ /B1	100.50	15,000.00	15,075.00	15,450.00	(375.00)	1,087.50 362.49	7.17 %
BE AEROSPACE INC SR NOTES 6 7/8% OCT 01 2020 DTD 09/16/2010 055381-AR-8 BB /BA2	109.75	15,000.00	16,462.50	16,012.50	450.00	1,031.25 343.74	5.45 %
ENERGY TRANSFER EQUITY 7 1/2% OCT 15 2020 DTD 09/20/2010 29273V-AC-4 BB- /BA2	110.50	20,000.00	22,100.00	21,450.00	650.00	1,500.00 441.66	5.94 %