



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							
INTL LEASE FINANCE CORP 8 1/4% DEC 15 2020 DTD 12/07/2010 459745-GF-6 BBB /B1	106.75	15,000.00	16,012.50	16,540.00	(527.50)	1,237.50 158.11	7.20%
AMERIGAS PART FIN CORP SR NOTES 6 1/2% MAY 20 2021 DTD 01/20/2011 030981-AF-1 NA /BA3	99.25	15,000.00	14,887.50	15,337.50	(450.00)	975.00 192.28	6.61%
IRON MOUNTAIN INC 8 3/8% AUG 15 2021 DTD 08/10/2009 46284P-AM-6 B+ /B1	109.25	15,000.00	16,387.50	15,900.00	487.50	1,256.25 579.27	7.03%
NAVISTAR INTL CORP SR NOTES 8 1/4% NOV 01 2021 DTD 10/28/2009 63934E-AM-0 BB- /B1	108.00	10,000.00	10,800.00	10,987.50	(187.50)	825.00 206.25	7.10%
CCO HLDGS LLC/CAP CORP 6 5/8% JAN 26 2012 DTD 01/31/2022 1248EP-AX-1 BB- /B1	104.00	6,000.00	6,240.00	5,970.00	270.00	397.50 6.62	6.09%
FORD MOTOR COMPANY GLOBAL LANDMARK SECURITIES NOTES 7.45% JUL 16 2031 DTD 7/16/99 345370-CA-6 BB+ /BA2	123.25	10,000.00	12,325.00	11,475.00	850.00	745.00 31.04	5.49%
GMAC 8% NOV 01 2031 DTD 12/31/2008 36186C-BY-8 B+ /B1	106.13	20,000.00	21,225.00	21,912.50	(687.50)	1,600.00 400.00	7.40%