



GHISLAINE MAXWELL-HY ACCT. [REDACTED]
For the Period 5/1/12 to 5/31/12

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
COMMUNITY HEALTH SYSTEMS 8 7/8% JUL 15 2015 DTD 07/25/2007 12543D-AF-7 B /B3	102.56	4,000.00	4,102.52	4,357.89	(255.37)	355.00 134.10	7.93%
D R HORTON INC 6 1/2% APR 15 2016 DTD 04/17/2006 23331A-AZ-2 BB- /BA2	108.50	10,000.00	10,850.00	10,495.00	355.00	650.00 83.05	4.10%
HEALTH MANAGEMENT ASSOCIATION 6 1/8% APR 15 2016 DTD 04/21/2006 421933-AH-5 BB- /NA	104.75	10,000.00	10,475.00	10,400.00	75.00	612.50 78.26	4.77%
STEEL DYNAMICS INC 7.75% APR 15 2016 DTD 04/03/2008 858119-AN-0 BB+ /BA2	103.00	15,000.00	15,450.00	15,862.50	(412.50)	1,162.50 148.53	6.85%
SUPERVALU INC 8% MAY 01 2016 DTD 05/07/2009 868536-AT-0 B /B2	99.75	10,000.00	9,975.00	10,375.00	(400.00)	800.00 66.66	8.07%
CRICKET COMMUNICATIONS INC 7 3/4% MAY 15 2016 DTD 11/15/2009 226566-AK-3 B+ /BA2	105.50	15,000.00	15,825.00	16,050.00	(225.00)	1,162.50 51.66	6.16%
HOST HOTELS & RESORTS LP 6 3/4% JUN 01 2016 DTD 04/04/2006 44108E-BA-5 BB+ /BA1	102.50	10,000.00	10,250.00	10,375.00	(125.00)	675.00 339.37	6.04%