



GHISLAINE MAXWELL-HY ACCT. [REDACTED]
For the Period 9/1/12 to 9/30/12

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
WEYERHAEUSER CO 7 3/8% OCT 01 2019 DTD 10/01/2009 962166-BV-5 BBB /BA1	124.39	10,000.00	12,439.10	11,509.70	929.40	737.50 368.75	3.43%
UNITED RENTALS NORTH AM 9 1/4% DEC 15 2019 DTD 11/17/2009 911365-AU-8 B+ /B3	112.50	15,000.00	16,875.00	16,687.50	187.50	1,387.50 408.54	7.01%
PIONEER NATURAL RESOURCE 7 1/2% JAN 15 2020 DTD 11/30/2009 723787-AJ-6 NR /BAA	124.50	20,000.00	24,900.00	22,800.00	2,100.00	1,500.00 316.66	3.64%
NEWFIELD EXPLORATION CO 6 7/8% FEB 01 2020 DTD 01/25/2010 651290-AN-8 NR /BA2	109.50	20,000.00	21,900.00	21,450.00	450.00	1,375.00 229.16	5.29%
LEAR CORP 8 1/8% MAR 15 2020 DTD 03/26/2010 521865-AS-4 BB /BA2	112.50	9,000.00	10,125.00	9,850.50	274.50	731.25 32.49	6.02%
MGM RESORTS INTERNATIONAL 9% MAR 15 2020 DTD 03/15/2011 55303Q-AD-2 B+ /BA2	111.75	15,000.00	16,762.50	16,612.50	150.00	1,350.00 60.00	6.95%
CB STEEL DYNAMICS INC 7.625% MAR 15 2020 DTD 03/17/2010 858119-AR-1 BB+ /BA2	108.50	5,000.00	5,425.00	5,568.75	(143.75)	381.25 16.94	6.18%