



GHISLAINE MAXWELL-HY ACCT. [REDACTED]
For the Period 3/1/12 to 3/31/12

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
AMERIGAS PART FIN CORP 6 1/2% MAY 20 2021 DTD 01/20/2011 TENDERED SHARES - EXPIRATION 4/10/2012 03099A-HH-9 NA /BA3	101.50	8,000.00	8,120.00	N/A **	N/A	520.00 189.21	6.28 %
IRON MOUNTAIN INC 8 3/8% AUG 15 2021 DTD 08/10/2009 46284P-AM-6 B+ /B1	108.75	15,000.00	16,312.50	15,900.00	412.50	1,256.25 160.51	7.08 %
NAVISTAR INTL CORP SR NOTES 8 1/4% NOV 01 2021 DTD 10/28/2009 63934E-AM-0 BB- /B1	109.00	10,000.00	10,900.00	10,987.50	(87.50)	825.00 343.75	6.95 %
CCO HLDGS LLC/CAP CORP 6 5/8% JAN 26 2012 DTD 01/31/2022 1248EP-AX-1 BB- /B1	103.75	6,000.00	6,225.00	5,970.00	255.00	397.50 72.87	6.11 %
QEP RESOURCES INC 5 3/8% OCT 01 2022 DTD 03/01/2012 74733V-AB-6 BB+ /BA1	99.13	18,000.00	17,842.50	17,873.75	(31.25)	967.50 83.30	5.49 %
FORD MOTOR COMPANY GLOBAL LANDMARK SECURITIES NOTES 7.45% JUL 16 2031 DTD 7/16/99 345370-CA-6 BB+ /BA2	122.25	10,000.00	12,225.00	11,475.00	750.00	745.00 155.20	5.55 %