



GHISLAINE MAXWELL-HY ACCT. [REDACTED]
For the Period 10/1/11 to 10/31/11

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
IRON MOUNTAIN INC 8 3/8% AUG 15 2021 DTD 08/10/2009 46284P-AM-6 B+ /B1	104.75	15,000.00	15,712.50	15,900.00	(187.50)	1,256.25 265.20	7.67%
NAVISTAR INTL CORP SR NOTES 8 1/4% NOV 01 2021 DTD 10/28/2009 63934E-AM-0 BB- /B1	108.75	10,000.00	10,875.00	10,987.50	(112.50)	825.00 414.79	7.02%
FORD MOTOR COMPANY GLOBAL LANDMARK SECURITIES NOTES 7.45% JUL 16 2031 DTD 7/16/99 345370-CA-6 BB+ /BA2	119.00	10,000.00	11,900.00	11,475.00	425.00	745.00 217.29	5.82%
GMAC 8% NOV 01 2031 DTD 12/31/2008 36186C-BY-8 B+ /B1	99.75	20,000.00	19,950.00	21,912.50	(1,962.50)	1,600.00 804.44	8.03%
CAPITAL ONE CAPITAL IV 6.745% FEB 17 2037 DTD 02/05/2007 140422-AA-4 BB /BAA	97.00	20,000.00	19,400.00	20,275.00	(875.00)	1,349.00 277.28	7.00%
AMERICAN INTL GROUP 8.175% MAY 15 2058 DTD 05/15/2009 026874-BS-5 BBB /BAA	96.50	15,000.00	14,475.00	16,428.75	(1,953.75)	1,226.25 565.42	8.48%
Total US Fixed Income			\$960,374.85	\$974,882.20	(\$14,507.35)	\$70,937.75 \$19,644.98	6.86%