



GHISLAINE MAXWELL-HY ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
HOST HOTELS & RESORTS LP 6 3/4% JUN 01 2016 DTD 04/04/2006 44108E-BA-5 BB+ /BA1	102.75	10,000.00	10,275.00	10,375.00	(100.00)	675.00 56.25	6.03%
BANK OF AMERICA CORP 3 3/4% JUL 12 2016 DTD 07/12/2011 06051G-EK-1 A- /BAA	92.59	5,000.00	4,629.60	4,581.50	48.10	187.50 88.02	5.62%
SEAGATE TECHNOLOGY HDD H SR NOTES 6.80% OCT 1 2016 DTD 9/20/2006 81180R-AE-2 BB+ /BA1	107.00	10,000.00	10,700.00	10,600.00	100.00	680.00 170.00	5.12%
SPRINT NEXTEL CORP 6% DEC 1 2016 DTD 11/20/2006 852061-AD-2 B+ /B3	83.00	20,000.00	16,600.00	17,385.00	(785.00)	1,200.00 100.00	10.51%
HANESBRANDS INC 8% DEC 15 2016 DTD 12/10/2009 410345-AF-9 BB- /B1	108.75	10,000.00	10,875.00	10,825.00	50.00	800.00 35.55	5.93%
RITE AID CORP 7 1/2% MAR 01 2017 DTD 02/21/2007 767754-BL-7 B- /CAA	99.88	20,000.00	19,975.00	20,150.00	(175.00)	1,500.00 500.00	7.53%
CIT GROUP INC 7% MAY 01 2017 DTD 11/04/2009 125581-FX-1 B+ /B2	100.00	5,000.00	5,000.00	5,006.25	(6.25)	350.00 20.41	7.00%

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