



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							
JARDEN CORP SR SUB NOTES 7 1/2% MAY 1 2017 DTD 2/13/2007 471109-AB-4 B /B2	106.00	10,000.00	10,600.00	10,487.50	112.50	750.00 125.00	6.16%
CONSTELLATION BRANDS INC 7 1/4% MAY 15 2017 DTD 11/15/2007 21036P-AF-5 BB+ /BA2	110.00	15,000.00	16,500.00	16,500.00		1,087.50 138.94	5.10%
INGLES MARKETS INC 8 7/8% MAY 15 2017 DTD 05/12/2009 457030-AG-9 BB- /B1	108.25	10,000.00	10,825.00	10,775.00	50.00	887.50 113.40	7.00%
RRI ENERGY INC 7 7/8% JUN 15 2017 DTD 06/13/2007 74971X-AC-1 B /B3	96.50	25,000.00	24,125.00	25,187.50	(1,062.50)	1,968.75 87.50	8.69%
SERVICE CORP INTL 7% JUN 15 2017 DTD 06/15/2006 MULTI CPN 817565-BF-0 BB- /BA3	108.50	20,000.00	21,700.00	21,700.00		1,400.00 62.22	5.19%
SMITHFIELD FOODS INC SR NOTES 7 3/4% JUL 1 2017 DTD 6/22/2007 832248-AQ-1 BB- /B2	109.50	10,000.00	10,950.00	10,475.00	475.00	775.00 389.65	5.71%
PINNACLE ENTERTAINMENT 8 5/8% AUG 01 2017 DTD 02/01/2010 723456-AK-5 BB /B1	105.75	10,000.00	10,575.00	10,850.00	(275.00)	862.50 359.37	7.35%