



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							
ALLBRITTON COMMUNICATION 8% MAY 15 2018 DTD 04/30/2010 016745-AL-5 B /B2	99.25	10,000.00	9,925.00	10,300.00	(375.00)	800.00 102.22	8.15%
CKE RESTAURANTS INC 11 3/8% JUL 15 2018 DTD 07/12/2010 12561E-AK-1 B- /B2	109.00	10,000.00	10,900.00	11,050.00	(150.00)	1,137.50 524.51	9.49%
METROPCS WIRELESS INC SR NOTES 7 7/8% SEP 01 2018 DTD 09/21/2010 591709-AK-6 B /B2	101.38	15,000.00	15,206.25	16,012.50	(806.25)	1,181.25 393.75	7.61%
FRONTIER COMMUNICATIONS SR NOTES 8 1/8% OCT 01 2018 DTD 10/01/2009 35906A-AB-4 BB /BA2	100.75	20,000.00	20,150.00	21,950.00	(1,800.00)	1,625.00 406.24	7.98%
NIELSEN FINANCE LLC/CO 7 3/4% OCT 15 2018 DTD 04/15/2011 65409Q-AY-8 B+ /B2	108.00	10,000.00	10,800.00	11,040.00	(240.00)	775.00 163.61	6.28%
DAVITA INC 6 3/8% NOV 01 2018 DTD 10/20/2010 23918K-AL-2 B /B2	102.38	10,000.00	10,237.50	10,200.00	37.50	637.50 106.25	5.95%
CSC HOLDINGS LLC 8 5/8% FEB 15 2019 DTD 02/12/2009 126307-AC-1 BB /BA3	115.25	10,000.00	11,525.00	11,425.00	100.00	862.50 325.83	5.96%

J.P.Morgan

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