



GHISLAINE MAXWELL-HY ACCT. [REDACTED]
For the Period 7/1/11 to 7/31/11

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
ARCH COAL INC 7 1/4% OCT 01 2020 DTD 08/09/2010 039380-AC-4 B+ /B1	104.63	15,000.00	15,693.75	15,450.00	243.75	1,087.50 362.49	6.57 %
BE AEROSPACE INC SR NOTES 6 7/8% OCT 01 2020 DTD 09/16/2010 055381-AR-8 BB /BA3	107.50	15,000.00	16,125.00	16,012.50	112.50	1,031.25 343.74	5.81 %
ENERGY TRANSFER EQUITY 7 1/2% OCT 15 2020 DTD 09/20/2010 29273V-AC-4 BB- /BA2	107.00	20,000.00	21,400.00	21,450.00	(50.00)	1,500.00 441.66	6.48 %
INTL LEASE FINANCE CORP 8 1/4% DEC 15 2020 DTD 12/07/2010 459745-GF-6 BBB /B1	111.25	15,000.00	16,687.50	16,540.00	147.50	1,237.50 158.11	6.62 %
AMERIGAS PART FIN CORP SR NOTES 6 1/2% MAY 20 2021 DTD 01/20/2011 030981-AF-1 NA /BA3	102.50	15,000.00	15,375.00	15,337.50	37.50	975.00 192.28	6.15 %
IRON MOUNTAIN INC 8 3/8% AUG 15 2021 DTD 08/10/2009 46284P-AM-6 B+ /B1	107.00	15,000.00	16,050.00	15,900.00	150.00	1,256.25 579.27	7.38 %
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)	825.00 206.25	7.04 %

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