



GHISLAINE MAXWELL-HY ACCT. [REDACTED]
For the Period 8/1/11 to 8/31/11

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
WEYERHAEUSER CO 7 3/8% OCT 01 2019 DTD 10/01/2009 962166-BV-5 BBB /BA1	113.34	10,000.00	11,333.50	11,509.70	(176.20)	737.50 307.29	5.32 %
UNITED RENTALS NORTH AM 9 1/4% DEC 15 2019 DTD 11/17/2009 911365-AU-8 B /B2	104.25	15,000.00	15,637.50	16,687.50	(1,050.00)	1,387.50 292.90	8.52 %
PIONEER NATURAL RESOURCE 7 1/2% JAN 15 2020 DTD 11/30/2009 723787-AJ-6 BB+ /BA1	112.04	20,000.00	22,407.60	22,800.00	(392.40)	1,500.00 191.66	5.67 %
NEWFIELD EXPLORATION CO 6 7/8% FEB 01 2020 DTD 01/25/2010 651290-AN-8 BB+ /BA2	103.50	20,000.00	20,700.00	21,450.00	(750.00)	1,375.00 114.58	6.33 %
LEAR CORP 8 1/8% MAR 15 2020 DTD 03/26/2010 521865-AS-4 BB /BA3	106.75	10,000.00	10,675.00	10,945.00	(270.00)	812.50 374.65	7.06 %
MGM RESORTS INTERNATIONAL 9% MAR 15 2020 DTD 03/15/2011 55303Q-AD-2 B /BA3	106.75	15,000.00	16,012.50	16,612.50	(600.00)	1,350.00 622.50	7.90 %
BOISE PAPER HDG CO ISSR 8% APR 01 2020 DTD 03/19/2010 09747G-AB-9 BB /B1	102.25	5,000.00	5,112.50	5,312.50	(200.00)	400.00 166.66	7.64 %

J.P.Morgan

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