



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							
HOST HOTELS & RESORTS LP 6 3/4% JUN 01 2016 DTD 04/04/2006 44108E-BA-5 BB+ /BA1	102.25	10,000.00	10,225.00	10,375.00	(150.00)	675.00 168.75	6.19%
SEAGATE TECHNOLOGY HDD H SR NOTES 6.80% OCT 1 2016 DTD 9/20/2006 81180R-AE-2 BB+ /BA1	101.50	10,000.00	10,150.00	10,600.00	(450.00)	680.00 283.33	6.45%
HANESBRANDS INC 8% DEC 15 2016 DTD 12/10/2009 410345-AF-9 BB- /B1	107.00	10,000.00	10,700.00	10,825.00	(125.00)	800.00 168.88	6.41%
RITE AID CORP 7 1/2% MAR 01 2017 DTD 02/21/2007 767754-BL-7 B- /CAA	97.25	20,000.00	19,450.00	20,150.00	(700.00)	1,500.00 754.16	8.13%
JARDEN CORP SR SUB NOTES 7 1/2% MAY 1 2017 DTD 2/13/2007 471109-AB-4 B /B2	102.25	10,000.00	10,225.00	10,487.50	(262.50)	750.00 250.00	7.01%
CONSTELLATION BRANDS INC 7 1/4% MAY 15 2017 DTD 11/15/2007 21036P-AF-5 BB+ /BA2	106.00	15,000.00	15,900.00	16,500.00	(600.00)	1,087.50 320.20	5.99%
INGLES MARKETS INC 8 7/8% MAY 15 2017 DTD 05/12/2009 457030-AG-9 BB- /B1	104.00	10,000.00	10,400.00	10,775.00	(375.00)	887.50 261.31	7.98%