



GHISLAINE MAXWELL-HY ACCT. [REDACTED]
For the Period 9/1/11 to 9/30/11

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
COMMUNITY HEALTH SYSTEMS 8 7/8% JUL 15 2015 DTD 07/25/2007 12543D-AF-7 B /B3	98.25	15,000.00	14,737.50	15,525.00	(787.50)	1,331.25 281.04	9.43 %
D R HORTON INC 6 1/2% APR 15 2016 DTD 04/17/2006 23331A-AZ-2 BB- /BA3	99.00	10,000.00	9,900.00	10,495.00	(595.00)	650.00 299.72	6.76 %
HEALTH MANAGEMENT ASSOCIATION 6 1/8% APR 15 2016 DTD 04/21/2006 421933-AH-5 BB- /NA	98.25	10,000.00	9,825.00	10,400.00	(575.00)	612.50 282.43	6.58 %
STEEL DYNAMICS INC 7.75% APR 15 2016 DTD 04/03/2008 858119-AN-0 BB+ /BA2	98.50	15,000.00	14,775.00	15,862.50	(1,087.50)	1,162.50 536.04	8.15 %
SUPERVALU INC 8% MAY 01 2016 DTD 05/07/2009 868536-AT-0 B /B2	94.50	10,000.00	9,450.00	10,375.00	(925.00)	800.00 333.33	9.50 %
CRICKET COMMUNICATIONS INC 7 3/4% MAY 15 2016 DTD 11/15/2009 226566-AK-3 B+ /BA2	100.38	15,000.00	15,056.25	16,050.00	(993.75)	1,162.50 439.15	7.65 %
GOODYEAR TIRE & RUBBER C 10 1/2% MAY 15 2016 DTD 05/11/2009 382550-AZ-4 B+ /B1	108.25	10,000.00	10,825.00	11,275.00	(450.00)	1,050.00 396.66	8.31 %

J.P.Morgan

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