



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							
CONSOL ENERGY INC 8 1/4% APR 01 2020 DTD 10/01/2010 20854P-AF-6 BB /B1	105.25	15,000.00	15,787.50	16,556.25	(768.75)	1,237.50 618.75	7.41 %
US STEEL CORP SR NOTES 7 3/8% APR 01 2020 DTD 03/19/2010 912909-AF-5 BB /BA2	90.00	15,000.00	13,500.00	15,656.25	(2,156.25)	1,106.25 553.12	9.09 %
CF INDUSTRIES INC 7 1/8% MAY 01 2020 DTD 04/23/2010 12527G-AB-9 BB+ /BA1	113.88	10,000.00	11,387.50	11,675.00	(287.50)	712.50 296.87	5.11 %
OMNICARE INC 7 3/4% JUN 01 2020 DTD 05/18/2010 681904-AM-0 BB /BA3	102.00	15,000.00	15,300.00	16,320.00	(1,020.00)	1,162.50 387.49	7.43 %
WYNN LAS VEGAS LLC CORP 7 3/4% AUG 15 2020 DTD 08/04/2010 983130-AR-6 BBB /BA3	105.00	10,000.00	10,500.00	10,950.00	(450.00)	775.00 99.02	6.98 %
NRG ENERGY INC 8 1/4% SEP 01 2020 DTD 03/01/2011 629377-BJ-0 BB- /B1	94.50	15,000.00	14,175.00	15,637.50	(1,462.50)	1,237.50 103.12	9.16 %
BALL CORP SR NOTES 6 3/4% SEP 15 2020 DTD 03/22/2010 058498-AP-1 BB+ /BA1	103.50	15,000.00	15,525.00	16,050.00	(525.00)	1,012.50 45.00	6.23 %