



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							
ARCH COAL INC 7 1/4% OCT 01 2020 DTD 08/09/2010 039380-AC-4 B+ /B1	96.00	15,000.00	14,400.00	15,450.00	(1,050.00)	1,087.50 543.75	7.88%
BE AEROSPACE INC SR NOTES 6 7/8% OCT 01 2020 DTD 09/16/2010 055381-AR-8 BB /BA3	104.25	15,000.00	15,637.50	16,012.50	(375.00)	1,031.25 515.62	6.25%
ENERGY TRANSFER EQUITY 7 1/2% OCT 15 2020 DTD 09/20/2010 29273V-AC-4 BB- /BA2	102.75	20,000.00	20,550.00	21,450.00	(900.00)	1,500.00 691.66	7.08%
INTL LEASE FINANCE CORP 8 1/4% DEC 15 2020 DTD 12/07/2010 459745-GF-6 BBB /B1	98.00	15,000.00	14,700.00	16,540.00	(1,840.00)	1,237.50 364.36	8.57%
AMERIGAS PART FIN CORP SR NOTES 6 1/2% MAY 20 2021 DTD 01/20/2011 030981-AF-1 NA /BA3	96.50	15,000.00	14,475.00	15,337.50	(862.50)	975.00 354.78	7.00%
IRON MOUNTAIN INC 8 3/8% AUG 15 2021 DTD 08/10/2009 46284P-AM-6 B+ /B1	102.00	15,000.00	15,300.00	15,900.00	(600.00)	1,256.25 160.51	8.07%
NAVISTAR INTL CORP SR NOTES 8 1/4% NOV 01 2021 DTD 10/28/2009 63934E-AM-0 BB- /B1	102.63	10,000.00	10,262.50	10,967.50	(725.00)	825.00 343.75	7.87%