



GHISLAINE MAXWELL-HY ACCT. [REDACTED]
For the Period 8/1/12 to 8/31/12

	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	108.00	15,000.00	16,200.00	16,556.25	(356.25)	1,237.50 515.62	6.88%
US STEEL CORP SR NOTES 7 3/8% APR 01 2020 DTD 03/19/2010 912909-AF-5 BB /B1	99.62	10,000.00	9,961.90	10,437.50	(475.60)	737.50 307.29	7.44%
AIRCASTLE LTD 7.625% APR 15 2020 DTD 06/06/2012 00928Q-AG-6 BB+ /BA3	110.69	2,000.00	2,213.76	2,185.00	28.76	152.50 36.00	5.86%
CF INDUSTRIES INC 7 1/8% MAY 01 2020 DTD 04/23/2010 12527G-AB-9 NR /BAA	124.00	10,000.00	12,400.00	11,675.00	725.00	712.50 237.50	3.52%
OMNICARE INC 7 3/4% JUN 01 2020 DTD 05/18/2010 681904-AM-0 BB /BA3	110.25	15,000.00	16,537.50	16,320.00	217.50	1,162.50 290.62	6.07%
RANGE RESOURCES CORP 6 3/4% AUG 01 2020 DTD 08/12/2010 75281A-AL-3 BB /BA3	109.75	9,000.00	9,877.50	9,720.00	157.50	607.50 50.62	5.23%
WYNN LAS VEGAS LLC CORP 7 3/4% AUG 15 2020 DTD 08/04/2010 983130-AR-6 BBB /BA2	112.41	10,000.00	11,240.50	10,950.00	290.50	775.00 34.44	5.78%