



GHISLAINE MAXWELL-HY ACCT. [REDACTED]
For the Period 7/1/11 to 7/31/11

	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	111.25	15,000.00	16,687.50	16,556.25	131.25	1,237.50 412.50	6.53 %
US STEEL CORP SR NOTES 7 3/8% APR 01 2020 DTD 03/19/2010 912909-AF-5 BB /BA2	103.88	15,000.00	15,581.25	15,656.25	(75.00)	1,106.25 368.74	6.77 %
CF INDUSTRIES INC 7 1/8% MAY 01 2020 DTD 04/23/2010 12527G-AB-9 BB+ /BA1	117.25	10,000.00	11,725.00	11,675.00	50.00	712.50 178.12	4.70 %
OMNICARE INC 7 3/4% JUN 01 2020 DTD 05/18/2010 681904-AM-0 BB /BA3	109.00	15,000.00	16,350.00	16,320.00	30.00	1,162.50 193.74	6.40 %
WYNN LAS VEGAS LLC CORP 7 3/4% AUG 15 2020 DTD 08/04/2010 983130-AR-6 BBB /BA3	110.50	10,000.00	11,050.00	10,950.00	100.00	775.00 357.36	6.21 %
NRG ENERGY INC 8 1/4% SEP 01 2020 DTD 03/01/2011 629377-BJ-0 BB- /B1	103.00	15,000.00	15,450.00	15,637.50	(187.50)	1,237.50 515.62	7.78 %
BALL CORP SR NOTES 6 3/4% SEP 15 2020 DTD 03/22/2010 058498-AP-1 BB+ /BA1	107.00	15,000.00	16,050.00	16,050.00		1,012.50 382.50	5.75 %

J.P.Morgan

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