



GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 8/1/11 to 8/31/11

	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	107.50	15,000.00	16,125.00	16,556.25	(431.25)	1,237.50 515.62	7.07 %
US STEEL CORP SR NOTES 7 3/8% APR 01 2020 DTD 03/19/2010 912909-AF-5 BB /BA2	94.75	15,000.00	14,212.50	15,656.25	(1,443.75)	1,106.25 460.93	8.24 %
CF INDUSTRIES INC 7 1/8% MAY 01 2020 DTD 04/23/2010 12527G-AB-9 BB+ /BA1	114.50	10,000.00	11,450.00	11,675.00	(225.00)	712.50 237.50	5.04 %
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)	1,162.50 290.62	7.43 %
WYNN LAS VEGAS LLC CORP 7 3/4% AUG 15 2020 DTD 08/04/2010 983130-AR-6 BBB /BA3	109.25	10,000.00	10,925.00	10,950.00	(25.00)	775.00 34.44	6.38 %
NRG ENERGY INC 8 1/4% SEP 01 2020 DTD 03/01/2011 629377-BJ-0 BB- /B1	101.00	15,000.00	15,150.00	15,637.50	(487.50)	1,237.50 622.18	8.09 %
BALL CORP SR NOTES 6 3/4% SEP 15 2020 DTD 03/22/2010 058498-AP-1 BB+ /BA1	105.00	15,000.00	15,750.00	16,050.00	(300.00)	1,012.50 466.87	6.02 %

J.P.Morgan

Page 12 of 16