



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							
CASCADES INC 7 3/4% DEC 15 2017 DTD 12/03/2009 146900-AG-0 B+ /BA3	95.00	10,000.00	9,500.00	10,475.00	(975.00)	775.00 228.19	8.81 %
CLEAR CHANNEL WORLDWIDE 9 1/4% DEC 15 2017 DTD 06/15/2010 18451Q-AD-0 B /B2	102.25	10,000.00	10,225.00	11,000.00	(775.00)	925.00 272.36	8.77 %
CABLEVISION SYSTEMS CORP SR NOTES 7 3/4% APR 15 2018 DTD 04/15/2010 12686C-AZ-2 B+ /B1	101.00	10,000.00	10,100.00	10,775.00	(675.00)	775.00 357.36	7.55 %
ALLBRITTON COMMUNICATION 8% MAY 15 2018 DTD 04/30/2010 016745-AL-5 B /B2	94.00	10,000.00	9,400.00	10,300.00	(900.00)	800.00 302.22	9.23 %
CKE RESTAURANTS INC 11 3/8% JUL 15 2018 DTD 07/12/2010 12561E-AK-1 B- /B2	104.00	10,000.00	10,400.00	11,050.00	(650.00)	1,137.50 240.13	10.53 %
METROPCS WIRELESS INC SR NOTES 7 7/8% SEP 01 2018 DTD 09/21/2010 591709-AK-6 B /B2	97.00	15,000.00	14,550.00	16,012.50	(1,462.50)	1,181.25 98.43	8.45 %
FRONTIER COMMUNICATIONS SR NOTES 8 1/8% OCT 01 2018 DTD 10/01/2009 35906A-AB-4 BB /BA2	98.00	20,000.00	19,600.00	21,950.00	(2,350.00)	1,625.00 812.50	8.51 %