



GHISLAINE MAXWELL-HY ACCT. [REDACTED]  
For the Period 10/1/12 to 10/31/12

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
<b>US Fixed Income</b>							
<b>SUNGARD DATA SYSTEMS INC</b> SR SUB 7 5/8% NOV 15 2020 DTD 11/16/2010 CALLABLE 11/15/2015 @ 103.81 867363-AU-7 B /CAA	108.63	5,000.00	5,431.35	5,375.00	56.35	381.25 175.79	6.24%
<b>COVANTA HOLDING CORP</b> SR NOTES 7 1/4% DEC 01 2020 DTD 12/01/2010 22282E-AD-4 B+ /BA3	110.60	3,000.00	3,317.91	3,255.00	62.91	217.50 90.62	5.60%
<b>INTL LEASE FINANCE CORP</b> 8 1/4% DEC 15 2020 DTD 12/07/2010 459745-GF-6 BBB /BA3	117.75	15,000.00	17,662.50	16,540.00	1,122.50	1,237.50 467.49	5.51%
<b>CROWN AMER/CAP CORP III</b> 6 1/4% FEB 01 2021 DTD 08/01/2011 22818V-AB-3 BB /BA2	110.50	15,000.00	16,575.00	16,262.50	312.50	937.50 234.37	4.70%
<b>KEY ENERGY SERVICES INC</b> 6 3/4% MAR 01 2021 DTD 03/04/2011 492914-AS-5 BB- /B1	100.50	5,000.00	5,025.00	5,127.50	(102.50)	337.50 56.25	6.67%
<b>DELPHI CORP</b> 6.125% MAY 15 2021 DTD 05/07/2012 24713E-AF-4 BB+ /BA2	110.00	5,000.00	5,500.00	5,545.00	(45.00)	306.25 141.21	4.69%
<b>AMERIGAS PART FIN CORP</b> SR NOTES 6 1/2% MAY 20 2021 DTD 01/20/2011 030981-AF-1 NR /BA3	107.06	7,000.00	7,494.34	N/A **	N/A	455.00 203.48	5.46%

J.P.Morgan

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