



GHISLAINE MAXWELL-HY ACCT. [REDACTED]  
For the Period 11/1/12 to 11/30/12

|  | Price  | Quantity  | Value     | Adjusted Tax Cost<br>Original Cost | Unrealized<br>Gain/Loss | Est. Annual Income<br>Accrued Interest | Yield |
|--|--------|-----------|-----------|------------------------------------|-------------------------|--|-------|
| <b>US Fixed Income</b>   |        |           |           |                                    |                         |  |       |
| <b>SUNGARD DATA SYSTEMS INC</b><br>SR SUB 7 5/8% NOV 15 2020<br>DTD 11/16/2010<br>CALLABLE 11/15/2015 @ 103.81<br>867363-AU-7 B /CAA | 109.75 | 5,000.00  | 5,487.50  | 5,375.00                           | 112.50                  | 381.25<br>16.94                        | 6.06% |
| <b>COVANTA HOLDING CORP</b><br>SR NOTES 7 1/4% DEC 01 2020<br>DTD 12/01/2010<br>22282E-AD-4 B /BA3                                   | 109.75 | 3,000.00  | 3,292.50  | 3,255.00                           | 37.50                   | 217.50<br>108.75                       | 5.71% |
| <b>INTL LEASE FINANCE CORP</b><br>8 1/4% DEC 15 2020<br>DTD 12/07/2010<br>459745-GF-6 BBB /BA3                                       | 116.33 | 15,000.00 | 17,449.50 | 16,540.00                          | 909.50                  | 1,237.50<br>570.61                     | 5.69% |
| <b>CROWN AMER/CAP CORP III</b><br>6 1/4% FEB 01 2021<br>DTD 08/01/2011<br>22818V-AB-3 BB /BA2  | 109.50 | 15,000.00 | 16,425.00 | 16,262.50                          | 162.50                  | 937.50<br>312.49                       | 4.83% |
| <b>KEY ENERGY SERVICES INC</b><br>6 3/4% MAR 01 2021<br>DTD 03/04/2011<br>492914-AS-5 BB- /B1  | 100.50 | 5,000.00  | 5,025.00  | 5,127.50                           | (102.50)                | 337.50<br>84.37                        | 6.67% |
| <b>DELPHI CORP</b><br>6.125% MAY 15 2021<br>DTD 05/07/2012<br>24713E-AF-4 BB+ /BA2   | 110.00 | 5,000.00  | 5,500.00  | 5,545.00                           | (45.00)                 | 306.25<br>13.61                        | 4.68% |
| <b>AMERIGAS PART FIN CORP</b><br>SR NOTES 6 1/2% MAY 20 2021<br>DTD 01/20/2011<br>030981-AF-1 NR /BA3                                | 106.03 | 7,000.00  | 7,422.10  | N/A **                             | N/A                     | 455.00<br>13.90                        | 5.60% |

J.P.Morgan

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