



GHISLAINE MAXWELL-HY ACCT. [REDACTED]  
For the Period 3/1/13 to 3/31/13

	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	108.75	5,000.00	5,437.50	5,375.00	62.50	381.25 144.02	6.17%
<b>COVANTA HOLDING CORP</b> SR NOTES 7 1/4% DEC 01 2020 DTD 12/01/2010 22282E-AD-4 B /BA3	110.00	3,000.00	3,300.00	3,255.00	45.00	217.50 72.49	5.62%
<b>INTL LEASE FINANCE CORP</b> 8 1/4% DEC 15 2020 DTD 12/07/2010 459745-GF-6 BBB /BA3	122.69	15,000.00	18,403.05	16,540.00	1,863.05	1,237.50 364.36	4.70%
<b>CROWN AMER/CAP CORP III</b> 6 1/4% FEB 01 2021 DTD 08/01/2011 22818V-AB-3 BB /NR	109.22	15,000.00	16,382.25	16,262.50	119.75	937.50 156.24	4.82%
<b>KEY ENERGY SERVICES INC</b> 6 3/4% MAR 01 2021 DTD 03/04/2011 492914-AS-5 BB- /B1	104.38	5,000.00	5,218.75	5,127.50	91.25	337.50 28.12	6.05%
<b>DELPHI CORP</b> 6.125% MAY 15 2021 DTD 05/07/2012 24713E-AF-4 BB+ /BA1	110.25	5,000.00	5,512.50	5,545.00	(32.50)	306.25 115.69	4.60%
<b>AMERIGAS PART FIN CORP</b> SR NOTES 6 1/2% MAY 20 2021 DTD 01/20/2011 030981-AF-1 NR /BA3	107.00	7,000.00	7,490.00	7,157.50	332.50	455.00 165.56	5.42%

J.P.Morgan

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