



GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 9/1/12 to 9/30/12

	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	109.07	5,000.00	5,453.45	5,375.00	78.45	381.25 144.02	6.19%
<b>COVANTA HOLDING CORP</b> SR NOTES 7 1/4% DEC 01 2020 DTD 12/01/2010 22282E-AD-4 B+ /BA3	111.07	3,000.00	3,332.16	3,255.00	77.16	217.50 72.49	5.54%
<b>INTL LEASE FINANCE CORP</b> 8 1/4% DEC 15 2020 DTD 12/07/2010 459745-GF-6 BBB /BA3	118.50	15,000.00	17,775.00	16,540.00	1,235.00	1,237.50 364.36	5.42%
<b>CROWN AMER/CAP CORP III</b> 6 1/4% FEB 01 2021 DTD 08/01/2011 22818V-AB-3 BB /BA2	112.73	15,000.00	16,909.95	16,262.50	647.45	937.50 156.24	4.41%
<b>KEY ENERGY SERVICES INC</b> 6 3/4% MAR 01 2021 DTD 03/04/2011 492914-AS-5 BB- /B1	103.23	5,000.00	5,161.55	5,127.50	34.05	337.50 28.12	6.25%
<b>AMERIGAS PART FIN CORP</b> SR NOTES 6 1/2% MAY 20 2021 DTD 01/20/2011 030981-AF-1 NR /BA3	104.50	7,000.00	7,315.00	N/A **	N/A	455.00 165.56	5.83%
<b>AMKOR TECHNOLOGIES INC</b> 6 5/8% JUN 01 2021 DTD 05/20/2011 031652-BE-9 BB /BA3	102.07	5,000.00	5,103.45	4,925.00	178.45	331.25 110.41	6.31%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan  
Chase  
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