



GHISLAINE MAXWELL-HY ACCT. [REDACTED]
For the Period 3/1/12 to 3/31/12

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
SPRINT NEXTEL CORP 6% DEC 1 2016 DTD 11/20/2006 852061-AD-2 B+ /B3	89.25	20,000.00	17,850.00	17,385.00	465.00	1,200.00 400.00	8.86 %
HANESBRANDS INC 8% DEC 15 2016 DTD 12/10/2009 410345-AF-9 BB- /B1	110.00	10,000.00	11,000.00	10,825.00	175.00	800.00 235.55	5.55 %
RITE AID CORP 7 1/2% MAR 01 2017 DTD 02/21/2007 767754-BL-7 B- /CAA	102.00	20,000.00	20,400.00	20,150.00	250.00	1,500.00 125.00	7.01 %
JARDEN CORP SR SUB NOTES 7 1/2% MAY 1 2017 DTD 2/13/2007 471109-AB-4 B /B2	110.00	10,000.00	11,000.00	10,487.50	512.50	750.00 312.50	5.23 %
CONSTELLATION BRANDS INC 7 1/4% MAY 15 2017 DTD 11/15/2007 21036P-AF-5 BB+ /BA2	113.25	15,000.00	16,987.50	16,500.00	487.50	1,087.50 410.82	4.34 %
INGLES MARKETS INC 8 7/8% MAY 15 2017 DTD 05/12/2009 457030-AG-9 BB- /B1	108.25	10,000.00	10,825.00	10,775.00	50.00	887.50 335.27	6.93 %
RRI ENERGY INC 7 7/8% JUN 15 2017 DTD 06/13/2007 74971X-AC-1 B /B3	87.25	25,000.00	21,812.50	25,187.50	(3,375.00)	1,968.75 579.67	11.16 %

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
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