



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
US Fixed Income							
RITE AID CORP 7 1/2% MAR 01 2017 DTD 02/21/2007 767754-BL-7 B- /B3	103.25	20,000.00	20,650.00	20,150.00	500.00	1,500.00 125.00	6.54%
AIRCASTLE LTD 6.75% APR 15 2017 DTD 06/06/2012 00928Q-AF-8 BB+ /BA3	110.19	3,000.00	3,305.58	3,177.50	128.08	202.50 93.37	4.00%
JARDEN CORP SR SUB NOTES 7 1/2% MAY 1 2017 DTD 2/13/2007 471109-AB-4 B /B2	113.50	15,000.00	17,025.00	16,052.50	972.50	1,125.00 468.75	3.89%
CONSTELLATION BRANDS INC 7 1/4% MAY 15 2017 DTD 11/15/2007 21036P-AF-5 BB+ /BA1	115.15	15,000.00	17,272.50	16,500.00	772.50	1,087.50 410.82	3.29%
INGLES MARKETS INC 8 7/8% MAY 15 2017 DTD 05/12/2009 457030-AG-9 BB- /B1	105.13	10,000.00	10,512.50	10,775.00	(262.50)	887.50 335.27	7.41%
RRI ENERGY INC 7 7/8% JUN 15 2017 DTD 06/13/2007 74971X-AC-1 B /B3	110.88	15,000.00	16,631.25	15,112.50	1,518.75	1,181.25 347.80	4.97%
SERVICE CORP INTL 7% JUN 15 2017 DTD 06/15/2006 MULTI CPN 817565-BF-0 BB- /BA3	113.50	20,000.00	22,700.00	21,700.00	1,000.00	1,400.00 412.22	3.52%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
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