



GHISLAINE MAXWELL-HY ACCT. [REDACTED]
For the Period 5/1/13 to 5/31/13

	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	102.88	20,000.00	20,575.00	20,150.00	425.00	1,500.00 375.00	6.62%
AIRCASTLE LTD 6.75% APR 15 2017 DTD 06/06/2012 00928Q-AF-8 BB+ /BA3	110.25	3,000.00	3,307.50	3,177.50	130.00	202.50 25.87	3.87%
JARDEN CORP SR SUB NOTES 7 1/2% MAY 1 2017 DTD 2/13/2007 471109-AB-4 B /B2	114.00	15,000.00	17,100.00	16,052.50	1,047.50	1,125.00 93.75	3.63%
CONSTELLATION BRANDS INC 7 1/4% MAY 15 2017 DTD 11/15/2007 21036P-AF-5 BB+ /BA1	116.94	15,000.00	17,540.55	16,500.00	1,040.55	1,087.50 48.33	2.71%
INGLES MARKETS INC 8 7/8% MAY 15 2017 DTD 05/12/2009 457030-AG-9 BB- /B1	105.00	10,000.00	10,500.00	10,775.00	(275.00)	887.50 39.44	7.39%
RRI ENERGY INC 7 7/8% JUN 15 2017 DTD 06/13/2007 74971X-AC-1 B /B2	113.25	15,000.00	16,987.50	15,112.50	1,875.00	1,181.25 544.68	4.27%
SERVICE CORP INTL 7% JUN 15 2017 DTD 06/15/2006 MULTI CPN 817565-BF-0 BB- /BA3	114.00	20,000.00	22,800.00	21,700.00	1,100.00	1,400.00 645.54	3.27%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00050724

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