



GHISLAINE MAXWELL-HY A [REDACTED]  
For the Period 2/1/13 to 2/28/13

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
<b>US Fixed Income</b>							
<b>WPX ENERGY INC</b> 5.25% JAN 15 2017 DTD 06/25/2012 98212B-AC-7 BB+ /BA1	104.00	5,000.00	5,200.00	5,362.50	(162.50)	262.50 33.54	4.12%
<b>RITE AID CORP</b> 7 1/2% MAR 01 2017 DTD 02/21/2007 767754-BL-7 B- /B3	103.00	20,000.00	20,600.00	20,150.00	450.00	1,500.00 741.66	6.64%
<b>AIRCASTLE LTD</b> 6.75% APR 15 2017 DTD 06/06/2012 00928Q-AF-8 BB+ /BA3	110.03	3,000.00	3,300.99	3,177.50	123.49	202.50 76.50	4.08%
<b>JARDEN CORP</b> SR SUB NOTES 7 1/2% MAY 1 2017 DTD 2/13/2007 471109-AB-4 B /B2	112.78	15,000.00	16,917.30	16,052.50	864.80	1,125.00 375.00	4.13%
<b>CONSTELLATION BRANDS INC</b> 7 1/4% MAY 15 2017 DTD 11/15/2007 21036P-AF-5 BB+ /BA1	113.00	15,000.00	16,950.00	16,500.00	450.00	1,087.50 320.20	3.87%
<b>INGLES MARKETS INC</b> 8 7/8% MAY 15 2017 DTD 05/12/2009 457030-AG-9 BB- /B1	105.11	10,000.00	10,510.50	10,775.00	(264.50)	887.50 261.31	7.43%
<b>RRI ENERGY INC</b> 7 7/8% JUN 15 2017 DTD 06/13/2007 74971X-AC-1 B /B3	111.50	15,000.00	16,725.00	15,112.50	1,612.50	1,181.25 249.37	4.87%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan  
Chase  
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