



GHISLAINE MAXWELL-HY ACCT. [REDACTED]
For the Period 6/1/13 to 6/30/13

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
NIELSEN FINANCE LLC/CO 7 3/4% OCT 15 2018 DTD 04/15/2011 65409Q-AY-8 BB- /B2	107.50	10,000.00	10,750.00	11,040.00	(290.00)	775.00 163.61	6.07%
P DINEEQUITY INC 9 1/2% OCT 30 2018 DTD 04/30/2011 254423-AB-2 B- /B3	111.00	2,000.00	2,220.00	2,200.00	20.00	190.00 (30.08)	6.99%
DAVITA INC 6 3/8% NOV 01 2018 DTD 10/20/2010 23918K-AL-2 NR /B2	104.38	10,000.00	10,437.50	10,200.00	237.50	637.50 106.25	5.42%
TENET HEALTHCARE CORP 6.25% NOV 01 2018 DTD 11/21/2011 88033G-BP-4 B+ /BA3	105.25	5,000.00	5,262.50	5,400.00	(137.50)	312.50 52.08	5.11%
P CDW LLC/CDW FINANCE 8% DEC 15 2018 DTD 06/15/2011 STEP CPN 12513G-AW-9 B+ /BA3	109.20	3,000.00	3,276.00	3,356.25	(80.25)	240.00 10.66	6.00%
AVIS BUDEGET CAR RENTAL 8 1/4% JAN 15 2019 DTD 01/15/2011 053773-AN-7 B /B2	109.25	5,000.00	5,462.50	5,572.50	(110.00)	412.50 190.20	6.25%
CSC HOLDINGS LLC 8 5/8% FEB 15 2019 DTD 02/12/2009 126307-AC-1 BB+ /BA3	115.00	10,000.00	11,500.00	11,425.00	75.00	862.50 325.83	5.49%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
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