

GHISLAINE MAXWELL



JPMorgan Chase Bank, N.A.
GHISLAINE MAXWELL-HY
270 Park Avenue, New York, NY 10017-2014
ACCT. [REDACTED]

For the Period 8/1/11 to 8/31/11

Investment Management Account

J.P. Morgan Team

Paul Morris

Ian Hirschfield

Janet Young

Gina Swetra

Online access

Banker

Investment Specialist

Client Service Team

Client Service Team

www.MorganOnline.com

For important information regarding your accounts refer to the rear of your statement

[REDACTED]
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Account Summary

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Holdings

Cash & Fixed Income

Portfolio Activity

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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 8/1/11 to 8/31/11

Account Summary

Asset Allocation

Cash & Fixed Income

Market Value

Accruals

Market Value with Accruals

Beginning

Market Value

985,411.28

\$985,411.28

18,052.73

\$1,003,464.01

Ending

Market Value

951,738.55

\$951,738.55

20,229.43

\$971,967.98

Current

Portfolio Activity

Beginning Market Value

Contributions

Net Contributions/Withdrawals

Income & Distributions

Change In Investment Value

Ending Market Value

Accruals

Market Value with Accruals

\$0.00

3,812.12

(37,484.85)

\$951,738.55

20,229.43

\$971,967.98

Period Value

985,411.28

Change

In Value

(33,672.73)

(\$33,672.73)

2,176.70

(\$31,496.03)

Year-to-Date

Value

0.00

1,000,000.00

\$1,000,000.00

(10,560.40)

(37,701.05)

\$951,738.55

20,229.43

\$971,967.98

Estimated

70,870.92

\$70,870.92

Current

Annual Income Allocation

100%

100%

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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 8/1/11 to 8/31/11

Account Summary

Tax Summary

Interest Income

Accrued Interest Current Year

Accrued Interest Subsequent Year

Taxable Income

Cash Receipts

Other Income & Receipts

Cost Summary

Cash & Fixed Income

Total

CONTINUED

Current

Period Value

3,737.12

Year-to-Date

Value

6,096.47

(16,587.03)

(144.84)

\$3,737.12

75.00

\$75.00

(\$10,635.40)

75.00

\$75.00

989,439.60

Cost

\$989,439.60

Unrealized Gain/Loss

To-Date Value

(\$37,701.05)

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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 8/1/11 to 8/31/11

Cash & Fixed Income Summary

Beginning

Asset Categories

Cash

US Fixed Income

Total Value

Market Value/Cost

Market Value

Tax Cost

Unrealized Gain/Loss

Estimated Annual Income

Accrued Interest

Yield

SUMMARY BY MATURITY

1

Cash & Fixed Income

0-6 months

1-5 years¹

5-10 years¹

10+ years¹

Total Value

1

Market Value

10,946.53

974,464.75

\$985,411.28

Ending

Market Value

14,758.65

936,979.90

\$951,738.55

Current

Period Value

951,738.55

989,439.60

(37,701.05)

70,870.92

20,229.43

7.11%

SUMMARY BY TYPE

Market

Value

29,650.65

162,220.60

699,528.60

60,338.70

\$951,738.55

% of Bond

Portfolio

3%
17%
74%
6%
100%

The years indicate the number of years until the bond is scheduled to mature based on the statement end date. Some bonds may be called, or paid in full, before their stated maturity.

Cash & Fixed Income

Cash

Corporate Bonds

International Bonds

Total Value

Market

Value

14,758.65

926,829.90

10,150.00

\$951,738.55

% of Bond

Portfolio

1%

98%

1%

100%

US Fixed Income

Change

In Value

3,812.12

(37,484.85)

(\$33,672.73)

Current

Allocation

2%

98%

100%

Cash

Asset Categories

Cash & Fixed Income as a percentage of your portfolio - 100%

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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 8/1/11 to 8/31/11

Note:

1

This is the Annual Percentage Yield (APY) which is the rate earned if balances remain on deposit for a full year with compounding, there is no change in the interest rate and all interest is left in the account.

Cash & Fixed Income Detail

Price

Cash

US DOLLAR

US Fixed Income

AMERICAN GENERAL FINANCE

MEDIUM TERM NOTES 5.85% JUN 1 2013

DTD 6/12/2006

02635P-TD-5 B /B3

FORD MOTOR CREDIT CO

NOTES 7% OCT 1 2013

DTD 9/23/2003

345397-TZ-6 BB- /BA2

VERSO PAPER HLDGS LLC IN

11 1/2% JUL 01 2014

DTD 01/01/2010

92532B-AB-5 BB- /BA2

LENNAR CORPORATION

5.6% MAY 31 2015

DTD 4/28/2005

526057-AS-3 B+ /B3

93.50

10,000.00

9,350.00

9,905.00

(555.00)

560.00

140.00

7.62%

106.00

25,000.00

26,500.00

26,812.50

(312.50)

2,875.00

479.15

9.04%

106.71

10,000.00

10,670.60

10,775.00

(104.40)

700.00

291.66
3.63%
96.00
20,000.00
19,200.00
20,000.00
(800.00)
1,170.00
292.50
8.34%
1.00
14,758.65
14,758.65
14,758.65
4.42
0.34
0.03% ¹
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 8/1/11 to 8/31/11

Price

US Fixed Income

COMMUNITY HEALTH SYSTEMS

8 7/8% JUL 15 2015

DTD 07/25/2007

12543D-AF-7 B /B3

D R HORTON INC

6 1/2% APR 15 2016

DTD 04/17/2006

23331A-AZ-2 BB- /BA3

HEALTH MANAGEMENT ASSOCIATION

6 1/8% APR 15 2016

DTD 04/21/2006

421933-AH-5 BB- /NA

STEEL DYNAMICS INC

7.75% APR 15 2016

DTD 04/03/2008

858119-AN-0 BB+ /BA2

SUPERVALU INC

8% MAY 01 2016

DTD 05/07/2009

868536-AT-0 B /B2

CRICKET COMMUNICATIONS INC

7 3/4% MAY 15 2016

DTD 11/15/2009

226566-AK-3 B+ /BA2

GOODYEAR TIRE & RUBBER C

10 1/2% MAY 15 2016

DTD 05/11/2009

382550-AZ-4 B+ /B1

109.38

10,000.00

10,937.50

11,275.00

(337.50)

1,050.00

309.16

8.06%

101.25

15,000.00

15,187.50

16,050.00

(862.50)

1,162.50

342.28

7.43%

102.13

15,000.00

15,318.75

15,862.50
(543.75)
1,162.50
439.15
98.00
10,000.00
9,800.00
10,375.00
(575.00)
800.00
266.66
7.20%
97.50
10,000.00
9,750.00
10,400.00
(650.00)
612.50
231.38
6.76%
100.75
10,000.00
10,075.00
10,495.00
(420.00)
650.00
245.55
6.31%
101.38
15,000.00
15,206.25
15,525.00
(318.75)
1,331.25
170.10
8.45%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
8.52%
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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 8/1/11 to 8/31/11

Price

US Fixed Income

HOST HOTELS & RESORTS LP

6 3/4% JUN 01 2016

DTD 04/04/2006

44108E-BA-5 BB+ /BA1

SEAGATE TECHNOLOGY HDD H

SR NOTES 6.80% OCT 1 2016

DTD 9/20/2006

81180R-AE-2 BB+ /BA1

HANESBRANDS INC

8% DEC 15 2016

DTD 12/10/2009

410345-AF-9 BB- /B1

RITE AID CORP

7 1/2% MAR 01 2017

DTD 02/21/2007

767754-BL-7 B- /CAA

JARDEN CORP

SR SUB NOTES 7 1/2% MAY 1 2017

DTD 2/13/2007

471109-AB-4 B /B2

CONSTELLATION BRANDS INC

7 1/4% MAY 15 2017

DTD 11/15/2007

21036P-AF-5 BB+ /BA2

INGLES MARKETS INC

8 7/8% MAY 15 2017

DTD 05/12/2009

457030-AG-9 BB- /B1

106.00

15,000.00

15,900.00

16,500.00

(600.00)

1,087.50

320.20

104.00

10,000.00

10,400.00

10,775.00

(375.00)

887.50

261.31

5.99%

102.25

10,000.00

10,225.00

10,487.50

(262.50)
750.00
250.00
7.01%
97.25
20,000.00
19,450.00
20,150.00
(700.00)
1,500.00
754.16
8.13%
101.50
10,000.00
10,150.00
10,600.00
(450.00)
680.00
283.33
107.00
10,000.00
10,700.00
10,825.00
(125.00)
800.00
168.88
6.45%
102.25
10,000.00
10,225.00
10,375.00
(150.00)
675.00
168.75
6.19%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
6.41%
7.98%
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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 8/1/11 to 8/31/11

Price

US Fixed Income

RRI ENERGY INC

7 7/8% JUN 15 2017

DTD 06/13/2007

74971X-AC-1 B /B3

SERVICE CORP INTL

7% JUN 15 2017

DTD 06/15/2006

MULTI CPN

817565-BF-0 BB- /BA3

SMITHFIELD FOODS INC

SR NOTES 7 3/4% JUL 1 2017

DTD 6/22/2007

832248-AQ-1 B+ /B2

PINNACLE ENTERTAINMENT

8 5/8% AUG 01 2017

DTD 02/01/2010

723456-AK-5 BB /B1

CHESAPEAKE ENERGY CORP

6 1/2% AUG 15 2017

DTD 8/16/2005

165167-BS-5 BB+ /BA3

CCO HLDGS LLC CAP CORP

7 1/4% OCT 30 2017

DTD 09/27/2010

1248EP-AQ-6 BB- /B1

WINDSTREAM CORP

7 7/8% NOV 01 2017

DTD 10/08/2009

97381W-AJ-3 B+ /BA3

105.13

20,000.00

21,025.00

21,450.00

(425.00)

1,575.00

525.00

6.84%

103.13

15,000.00

15,468.75

15,825.00

(356.25)

1,087.50

365.52

6.62%

104.25

15,000.00

15,637.50
15,975.00
(337.50)
975.00
43.32
5.65%
104.25
10,000.00
10,425.00
10,850.00
(425.00)
862.50
71.87
7.71%
104.63
10,000.00
10,462.50
10,475.00
(12.50)
775.00
129.16
6.77%
104.50
20,000.00
20,900.00
21,700.00
(800.00)
1,400.00
295.54
6.06%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
97.00
25,000.00
24,250.00
25,187.50
(937.50)
1,968.75
415.62
8.54%
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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 8/1/11 to 8/31/11

Price

US Fixed Income

CASCADES INC

7 3/4% DEC 15 2017

DTD 12/03/2009

146900-AG-0 B+ /BA3

CLEAR CHANNEL WORLDWIDE

9 1/4% DEC 15 2017

DTD 06/15/2010

18451Q-AD-0 B /B2

CABLEVISION SYSTEMS CORP

SR NOTES 7 3/4% APR 15 2018

DTD 04/15/2010

12686C-AZ-2 B+ /B1

ALLBRITTON COMMUNICATION

8% MAY 15 2018

DTD 04/30/2010

016745-AL-5 B /B2

CKE RESTAURANTS INC

11 3/8% JUL 15 2018

DTD 07/12/2010

12561E-AK-1 B- /B2

METROPCS WIRELESS INC

SR NOTES 7 7/8% SEP 01 2018

DTD 09/21/2010

591709-AK-6 B /B2

FRONTIER COMMUNICATIONS

SR NOTES 8 1/8% OCT 01 2018

DTD 10/01/2009

35906A-AB-4 BB /BA2

103.38

20,000.00

20,675.00

21,950.00

(1,275.00)

1,625.00

677.08

7.50%

101.38

15,000.00

15,206.25

16,012.50

(806.25)

1,181.25

593.89

7.62%

106.38

10,000.00

10,637.50

11,050.00
(412.50)
1,137.50
145.34
10.06%
97.25
10,000.00
9,725.00
10,300.00
(575.00)
800.00
235.55
8.54%
103.50
10,000.00
10,350.00
10,775.00
(425.00)
775.00
292.77
7.08%
107.00
10,000.00
10,700.00
11,000.00
(300.00)
925.00
195.27
7.82%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
97.00
10,000.00
9,700.00
10,475.00
(775.00)
775.00
163.61
8.37%
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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 8/1/11 to 8/31/11

Price

US Fixed Income

DAVITA INC

6 3/8% NOV 01 2018

DTD 10/20/2010

23918K-AL-2 B /B2

CSC HOLDINGS LLC

8 5/8% FEB 15 2019

DTD 02/12/2009

126307-AC-1 BB /BA3

HCA INC

8 1/2% APR 15 2019

DTD 04/15/2010

404119-BF-5 BB /BA3

SPRINT CAPITAL CORP

6.90% MAY 1 2019

DTD 5/6/99

852060-AG-7 BB- /B1

FOREST OIL CORPORATION

7 1/4% JUN 15 2019

DTD 12/15/2007

346091-AZ-4 B /B1

LIMITED BRANDS INC

8 1/2% JUN 15 2019

DTD 12/15/2009

532716-AR-8 BB+ /BA1

DISH DBS CORP

7 7/8% SEP 01 2019

DTD 08/17/2009

25470X-AB-1 BB- /BA3

112.63

20,000.00

22,525.00

23,000.00

(475.00)

1,700.00

358.88

106.25

15,000.00

15,937.50

16,462.50

(525.00)

1,181.25

593.89

6.41%

99.00

20,000.00

19,800.00

20,400.00

(600.00)
1,450.00
306.10
7.42%
98.50
20,000.00
19,700.00
20,800.00
(1,100.00)
1,380.00
460.00
7.16%
109.00
20,000.00
21,800.00
22,250.00
(450.00)
1,700.00
642.22
6.96%
110.25
10,000.00
11,025.00
11,425.00
(400.00)
862.50
38.33
6.85%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
98.25
10,000.00
9,825.00
10,200.00
(375.00)
637.50
212.50
6.68%
6.85%
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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 8/1/11 to 8/31/11

Price

US Fixed Income

WEYERHAEUSER CO

7 3/8% OCT 01 2019

DTD 10/01/2009

962166-BV-5 BBB /BA1

UNITED RENTALS NORTH AM

9 1/4% DEC 15 2019

DTD 11/17/2009

911365-AU-8 B /B2

PIONEER NATURAL RESOURCE

7 1/2% JAN 15 2020

DTD 11/30/2009

723787-AJ-6 BB+ /BA1

NEWFIELD EXPLORATION CO

6 7/8% FEB 01 2020

DTD 01/25/2010

651290-AN-8 BB+ /BA2

LEAR CORP

8 1/8% MAR 15 2020

DTD 03/26/2010

521865-AS-4 BB /BA3

MGM RESORTS INTERNATIONAL

9% MAR 15 2020

DTD 03/15/2011

55303Q-AD-2 B /BA3

BOISE PAPER HDG CO ISSR

8% APR 01 2020

DTD 03/19/2010

09747G-AB-9 BB /B1

102.25

5,000.00

5,112.50

5,312.50

(200.00)

400.00

166.66

7.64%

106.75

15,000.00

16,012.50

16,612.50

(600.00)

1,350.00

622.50

7.90%

103.50

20,000.00

20,700.00

21,450.00
(750.00)
1,375.00
114.58
106.75
10,000.00
10,675.00
10,945.00
(270.00)
812.50
374.65
6.33%
112.04
20,000.00
22,407.60
22,800.00
(392.40)
1,500.00
191.66
5.67%
104.25
15,000.00
15,637.50
16,687.50
(1,050.00)
1,387.50
292.90
8.52%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
113.34
10,000.00
11,333.50
11,509.70
(176.20)
737.50
307.29
5.32%
7.06%
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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 8/1/11 to 8/31/11

Price

US Fixed Income

CONSOL ENERGY INC

8 1/4% APR 01 2020

DTD 10/01/2010

20854P-AF-6 BB /B1

US STEEL CORP

SR NOTES 7 3/8% APR 01 2020

DTD 03/19/2010

912909-AF-5 BB /BA2

CF INDUSTRIES INC

7 1/8% MAY 01 2020

DTD 04/23/2010

12527G-AB-9 BB+ /BA1

OMNICARE INC

7 3/4% JUN 01 2020

DTD 05/18/2010

681904-AM-0 BB /BA3

WYNN LAS VEGAS LLC CORP

7 3/4% AUG 15 2020

DTD 08/04/2010

983130-AR-6 BBB /BA3

NRG ENERGY INC

8 1/4% SEP 01 2020

DTD 03/01/2011

629377-BJ-0 BB- /B1

BALL CORP

SR NOTES 6 3/4% SEP 15 2020

DTD 03/22/2010

058498-AP-1 BB+ /BA1

105.00

15,000.00

15,750.00

16,050.00

(300.00)

1,012.50

466.87

6.02%

109.25

10,000.00

10,925.00

10,950.00

(25.00)

775.00

34.44

101.00

15,000.00

15,150.00

15,637.50

(487.50)
1,237.50
622.18
6.38%
114.50
10,000.00
11,450.00
11,675.00
(225.00)
712.50
237.50
102.00
15,000.00
15,300.00
16,320.00
(1,020.00)
1,162.50
290.62
5.04%
94.75
15,000.00
14,212.50
15,656.25
(1,443.75)
1,106.25
460.93
8.24%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
107.50
15,000.00
16,125.00
16,556.25
(431.25)
1,237.50
515.62
7.07%
7.43%
8.09%
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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 8/1/11 to 8/31/11

Price

US Fixed Income

ARCH COAL INC

7 1/4% OCT 01 2020

DTD 08/09/2010

039380-AC-4 B+ /B1

BE AEROSPACE INC

SR NOTES 6 7/8% OCT 01 2020

DTD 09/16/2010

055381-AR-8 BB /BA3

ENERGY TRANSFER EQUITY

7 1/2% OCT 15 2020

DTD 09/20/2010

29273V-AC-4 BB- /BA2

INTL LEASE FINANCE CORP

8 1/4% DEC 15 2020

DTD 12/07/2010

459745-GF-6 BBB /B1

AMERIGAS PART FIN CORP

SR NOTES 6 1/2% MAY 20 2021

DTD 01/20/2011

030981-AF-1 NA /BA3

IRON MOUNTAIN INC

8 3/8% AUG 15 2021

DTD 08/10/2009

46284P-AM-6 B+ /B1

NAVISTAR INTL CORP

SR NOTES 8 1/4% NOV 01 2021

DTD 10/28/2009

63934E-AM-0 BB- /B1

103.50

10,000.00

10,350.00

10,987.50

(637.50)

825.00

275.00

7.74%

103.50

15,000.00

15,525.00

15,900.00

(375.00)

1,256.25

55.83

7.86%

98.00

15,000.00

14,700.00

15,337.50
(637.50)
975.00
273.54
6.78%
101.75
15,000.00
15,262.50
16,540.00
(1,277.50)
1,237.50
261.24
7.98%
102.50
20,000.00
20,500.00
21,450.00
(950.00)
1,500.00
566.66
7.12%
102.50
15,000.00
15,375.00
16,012.50
(637.50)
1,031.25
429.67
6.51%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
98.50
15,000.00
14,775.00
15,450.00
(675.00)
1,087.50
453.12
7.48%
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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 8/1/11 to 8/31/11

Price

US Fixed Income

FORD MOTOR COMPANY

GLOBAL LANDMARK SECURITIES NOTES

7.45% JUL 16 2031

DTD 7/16/99

345370-CA-6 BB- /BA3

GMAC

8% NOV 01 2031

DTD 12/31/2008

36186C-BY-8 B+ /B1

CAPITAL ONE CAPITAL IV

6.745% FEB 17 2037

DTD 02/05/2007

140422-AA-4 BB /BAA

AMERICAN INTL GROUP

8.175% MAY 15 2058

DTD 05/15/2009

026874-BS-5 BBB /BAA

Total US Fixed Income

99.28

15,000.00

14,892.00

16,428.75

(1,536.75)

1,226.25

361.05

\$936,979.90

\$974,680.95

(\$37,701.05)

\$70,866.50

\$20,229.09

8.23%

97.38

20,000.00

19,475.00

20,275.00

(800.00)

1,349.00

52.46

6.97%

97.75

20,000.00

19,550.00

21,912.50

(2,362.50)

1,600.00

533.32

8.23%

Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
109.64
10,000.00
10,963.70
11,475.00
(511.30)
745.00
93.12
6.57%
7.23%
Page 14 of 16

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 8/1/11 to 8/31/11

Portfolio Activity Summary

Beginning Cash Balance

Transactions

Income

INFLOWS

3,812.12

Contributions

Total Inflows

OUTFLOWS **

Total Outflows

Interest Purchased

\$0.00

TRADE ACTIVITY

Total Trade Activity

Settled Securities Purchased

\$0.00

Ending Cash Balance

\$14,758.65

* Year to date information is calculated on a calendar year basis.

** Your account's standing instructions use a HIGH COST method for relieving assets from your position

\$3,812.12

(10,415.56)

1,000,000.00

\$989,584.44

(144.84)

(\$144.84)

(974,680.95)

(\$974,680.95)

-Current

Period

Value

10,946.53

Year-To-Date

Value*

-Page

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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 8/1/11 to 8/31/11

Portfolio Activity Detail

INFLOWS & OUTFLOWS

Type

Settle Date Selection Method

Income

8/1

8/1

8/1

8/15

8/15

8/15

8/15

8/17

8/30

Corporate Interest

Corporate Interest

Interest Income

Corporate Interest

Corporate Interest

Corporate Interest

Corporate Interest

Corporate Interest

Cash Receipt

Total Income

Description

NEWFIELD EXPLORATION CO 6 7/8% FEB 01 2020 DTD
01/25/2010 (ID: 651290-AN-8)

PINNACLE ENTERTAINMENT 8 5/8% AUG 01 2017 DTD
02/01/2010 (ID: 723456-AK-5)

DEPOSIT SWEEP INTEREST FOR JULY @ .03% RATE ON
NET AVG COLLECTED BALANCE OF \$372,448.41 AS OF
08/01/11

CSC HOLDINGS LLC 8 5/8% FEB 15 2019 DTD
02/12/2009 (ID: 126307-AC-1)

CHESAPEAKE ENERGY CORP 6 1/2% AUG 15 2017 DTD
8/16/2005 (ID: 165167-BS-5)

IRON MOUNTAIN INC 8 3/8% AUG 15 2021 DTD
08/10/2009 (ID: 46284P-AM-6)

WYNN LAS VEGAS LLC CORP 7 3/4% AUG 15 2020 DTD
08/04/2010 (ID: 983130-AR-6)

CAPITAL ONE CAPITAL IV 6.745% FEB 17 2037 DTD
02/05/2007 (ID: 140422-AA-4)

CONSOL ENERGY INC 8 1/4% APR 01 2020 DTD
10/01/2010 CONSENT PAYMENT - HOLDERS RECIEVE \$5
FOR EVERY 1000 PA ELECTED (ID: 20854P-AF-6)

\$3,812.12

10,000.000

15,000.000

15,000.000

10,000.000

20,000.000

15,000.000

0.043

0.033

0.042

0.039

0.034

0.005

431.25

487.50

628.13

387.50

674.50

75.00

Quantity

Cost

20,000.000

10,000.000

Per Unit

Amount

0.034

0.043

Amount

687.50

431.25

9.49

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For the Period 8/1/11 to 8/31/11

IMPORTANT INFORMATION ABOUT YOUR STATEMENT(S)

Please take the steps indicated below if you think statements are incorrect or contact your J.P.Morgan team if you require additional information about a transaction on your statement(s).

In case of other errors or questions about other account statements Please review your account statement and promptly report any inaccuracy or discrepancy including possible unauthorized trading activity, unrecorded dividend payments, unaccounted cash positions, improper payments or transfers in writing to JPMCB both the introducing broker at the addresses shown on your statement. Any oral communication should be re-confirmed in writing to further protect your rights. If you have any questions please contact your J.P. Morgan team. In your written communication, please provide the following information: (1) your name and account number; (2) the dollar amount of the suspected error; and (3) a description of the error and explanation, if you can, why you believe there is an error. If you need more information, you must describe the item you are unsure about. We must receive your written communication no later than 30 days after the statement on which the error or problem appeared is sent or made available. If you do not so notify us, you agree that the statement activity and account balance(s) are correct.

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Market value information (including without limitation, prices, exchange rates, accrued income and bond ratings) furnished herein some of which has been provided by pricing sources or other sources that J.P. Morgan believes to be reliable, is not guaranteed for accuracy and is furnished for the exclusive use of the client.

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Certain assets including but not limited to, pooled and private investments, non-publicly traded and infrequently traded securities, derivatives, partnership interests and tangible assets are generally illiquid, the value of such assets may have been provided to us by third parties who may not be independent of the issuer or manager. Such information is reflected as of the last date provided to us, and is not independently verified.

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models based upon well-recognized financial principles and we have, when necessary to calculate the present value of future cash flows, made reasonable estimates about relevant future market conditions. Valuations based on other models or different assumptions may yield different results. J.P. Morgan expressly disclaims any responsibility for (1) the accuracy of the models or estimates used in deriving the valuations, (2) any errors or omissions in computing or disseminating the valuations, and (3) any uses to which the valuations are put. Valuations are provided for information purposes only and are intended solely for your own use. Please refer to the trade confirmation for details of each transaction.

These statements are not official documents for income tax reporting purposes and should not be relied upon for such purposes, including determination of income, cost basis, amortization or accretion, or gain/loss. Such information, which may be inaccurate, incomplete or subject to updating, should be confirmed with your records and your tax advisor.

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Offshore Deposits - London and Nassau
Disclosures Page 1 of 2

For the Period 8/1/11 to 8/31/11

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