

GHISLAINE MAXWELL





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

For the Period 10/1/11 to 10/31/11

Investment Management Account

J.P. Morgan Team

Paul Morris

Ian Hirschfield

Janet Young

Gina Magliocco

Online access

Banker

Investment Specialist

Client Service Team

Client Service Team

[www.MorganOnline.com](http://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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Client News

If you plan to make gifts of securities this year, please notify your Client Service Representative before December 1, 2011. This will allow us to process your request before year-end and meet the deadline for tax filing purposes.

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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 10/1/11 to 10/31/11

Account Summary

Asset Allocation

Cash & Fixed Income

Market Value

Accruals

Market Value with Accruals

Beginning

Market Value

930,873.65

\$930,873.65

21,983.48

\$952,857.13

Ending

Market Value

983,112.08

\$983,112.08

19,645.63

\$1,002,757.71

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

8,248.23

43,990.20

\$983,112.08

19,645.63

\$1,002,757.71

Period Value

930,873.65

Change

In Value

52,238.43

\$52,238.43

(2,337.85)

\$49,900.58

Year-to-Date

Value

0.00

1,000,000.00

\$1,000,000.00

1,825.68

(18,713.60)

\$983,112.08

19,645.63

\$1,002,757.71

Estimated

70,946.56

\$70,946.56

Current

Annual Income Allocation

100%

100%

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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 10/1/11 to 10/31/11

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

8,720.79

(465.67)

(6.89)

\$8,248.23

Year-to-Date

Value

18,955.11

(17,052.70)

(151.73)

\$1,750.68

75.00

\$75.00

Unrealized Gain/Loss

To-Date Value

(\$14,507.35)

ST Realized Gain/Loss

Realized Gain/Loss

Current

Period Value

(4,206.25)

(\$4,206.25)

Year-to-Date

Value

(4,206.25)

(\$4,206.25)

997,619.43

Cost

\$997,619.43

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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 10/1/11 to 10/31/11

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 years<sup>1</sup>

5-10 years<sup>1</sup>

10+ years<sup>1</sup>

Total Value

1

Market Value

18,896.50

911,977.15

\$930,873.65

Ending

Market Value

22,737.23

960,374.85

\$983,112.08

Current

Period Value

983,112.08

997,619.43

(14,507.35)

70,946.56

19,645.63

6.69%

SUMMARY BY TYPE

Market

Value

37,212.23

174,435.45

709,339.40

62,125.00

\$983,112.08

% 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

22,737.23

949,924.85

10,450.00

\$983,112.08

% of Bond

Portfolio

2%

97%

1%

100%

US Fixed Income

Change

In Value

3,840.73

48,397.70

\$52,238.43

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 10/1/11 to 10/31/11

Note:

P indicates position adjusted for Pending Trade Activity.

1

Cash & Fixed Income Detail

Price

Cash

US DOLLAR

COST OF PENDING PURCHASES

Total Cash

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+ /BA1

VERSO PAPER HLDGS LLC IN

11 1/2% JUL 01 2014

DTD 01/01/2010

92532B-AB-5 BB- /BA2

105.00

25,000.00

26,250.00

26,812.50

(562.50)

2,875.00

958.32

9.33%

107.54

10,000.00

10,754.20

10,775.00

(20.80)

700.00

58.33

2.92%

90.63

20,000.00

18,125.00

20,000.00

(1,875.00)

1,170.00

487.50

12.55%

1.00

1.00

29,367.23

(6,630.00)  
29,367.23  
(6,630.00)  
\$22,737.23  
29,367.23  
(6,630.00)  
\$22,737.23

\$0.00

\$8.81

\$0.65

0.04%

8.81

0.65

0.03% <sup>1</sup>

Quantity

Value

Adjusted Tax Cost

Original Cost

Unrealized

Gain/Loss

Est. Annual Income

Accrued Interest

Yield

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.

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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 10/1/11 to 10/31/11

Price

US Fixed Income

LENNAR CORPORATION

5.6% MAY 31 2015

DTD 4/28/2005

526057-AS-3 B+ /B3

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

103.75

15,000.00

15,562.50

16,050.00

(487.50)

1,162.50

536.04

6.78%

105.25

15,000.00

15,787.50

15,862.50

(75.00)

1,162.50

51.66

105.00

10,000.00

10,500.00

10,375.00

125.00  
800.00  
402.22  
6.38%  
101.50  
10,000.00  
10,150.00  
10,400.00  
(250.00)  
612.50  
27.22  
5.74%  
102.25  
10,000.00  
10,225.00  
10,495.00  
(270.00)  
650.00  
28.88  
5.92%  
102.38  
15,000.00  
15,356.25  
15,525.00  
(168.75)  
1,331.25  
391.96  
8.11%  
Quantity  
Value  
Adjusted Tax Cost  
Original Cost  
Unrealized  
Gain/Loss  
Est. Annual Income  
Accrued Interest  
Yield  
98.25  
10,000.00  
9,825.00  
9,905.00  
(80.00)  
560.00  
233.33  
6.15%  
6.69%  
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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 10/1/11 to 10/31/11

Price

US Fixed Income

GOODYEAR TIRE & RUBBER C

10 1/2% MAY 15 2016

DTD 05/11/2009

382550-AZ-4 B+ /B1

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

SPRINT NEXTEL CORP

6% DEC 1 2016

DTD 11/20/2006

852061-AD-2 BB- /B2

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

107.00

10,000.00

10,700.00

10,487.50

212.50

750.00

377.08

5.99%

99.50

20,000.00

19,900.00

20,150.00

(250.00)

1,500.00

250.00

7.61%

108.00

10,000.00

10,800.00

10,825.00  
(25.00)  
800.00  
302.22  
6.15%  
104.50  
10,000.00  
10,450.00  
10,600.00  
(150.00)  
680.00  
56.66  
87.00  
20,000.00  
17,400.00  
17,385.00  
15.00  
1,200.00  
500.00  
5.74%  
103.50  
10,000.00  
10,350.00  
10,375.00  
(25.00)  
675.00  
281.25  
5.87%  
111.00  
10,000.00  
11,100.00  
11,275.00  
(175.00)  
1,050.00  
484.16  
7.59%  
Quantity  
Value  
Adjusted Tax Cost  
Original Cost  
Unrealized  
Gain/Loss  
Est. Annual Income  
Accrued Interest  
Yield  
9.26%  
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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 10/1/11 to 10/31/11

Price

US Fixed Income

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

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 BB- /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

107.50

15,000.00

16,125.00

15,975.00

150.00

975.00

205.83

4.99%

106.75

10,000.00

10,675.00

10,850.00

(175.00)

862.50

215.62

7.17%

108.00

10,000.00

10,800.00  
10,475.00  
325.00  
775.00  
258.33  
6.06%  
107.50  
20,000.00  
21,500.00  
21,700.00  
(200.00)  
1,400.00  
528.88  
5.43%  
101.50  
25,000.00  
25,375.00  
25,187.50  
187.50  
1,968.75  
743.75  
7.54%  
110.00  
15,000.00  
16,500.00  
16,500.00  
1,087.50  
501.45  
107.25  
10,000.00  
10,725.00  
10,775.00  
(50.00)  
887.50  
409.23  
5.15%  
Quantity  
Value  
Adjusted Tax Cost  
Original Cost  
Unrealized  
Gain/Loss  
Est. Annual Income  
Accrued Interest  
Yield  
7.26%  
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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 10/1/11 to 10/31/11

Price

US Fixed Income

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

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

107.50

10,000.00

10,750.00

11,050.00

(300.00)

1,137.50

334.93

9.82%

100.50

10,000.00

10,050.00

10,300.00

(250.00)

800.00

368.88

7.90%

104.50

10,000.00

10,450.00

10,775.00  
(325.00)  
775.00  
34.44  
6.87%  
108.50  
10,000.00  
10,850.00  
11,000.00  
(150.00)  
925.00  
349.44  
7.49%  
98.00  
10,000.00  
9,800.00  
10,475.00  
(675.00)  
775.00  
292.77  
8.17%  
108.00  
20,000.00  
21,600.00  
21,450.00  
150.00  
1,575.00  
791.86  
6.26%  
104.50  
15,000.00  
15,675.00  
15,825.00  
(150.00)  
1,087.50  
3.01  
6.34%  
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 10/1/11 to 10/31/11

Price

US Fixed Income

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

P NIELSEN FINANCE LLC/CO

7 3/4% OCT 15 2018

DTD 04/15/2011

65409Q-AY-8 B+ /B2

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

FOREST OIL CORPORATION

7 1/4% JUN 15 2019

DTD 12/15/2007

346091-AZ-4 B /B1

102.50

20,000.00

20,500.00

20,400.00

100.00

1,450.00

547.76

6.82%

110.00

20,000.00

22,000.00

22,250.00

(250.00)

1,700.00

75.54

6.77%

113.50

10,000.00

11,350.00  
11,425.00  
(75.00)  
862.50  
182.08  
6.29%  
101.00  
10,000.00  
10,100.00  
10,200.00  
(100.00)  
637.50  
320.52  
6.20%  
110.25  
8,000.00  
8,820.00  
8,835.00  
(15.00)  
620.00  
4.30  
5.93%  
106.75  
20,000.00  
21,350.00  
21,950.00  
(600.00)  
1,625.00  
135.40  
6.88%  
101.75  
15,000.00  
15,262.50  
16,012.50  
(750.00)  
1,181.25  
196.87  
7.54%  
Quantity  
Value  
Adjusted Tax Cost  
Original Cost  
Unrealized  
Gain/Loss  
Est. Annual Income  
Accrued Interest  
Yield  
Page 10 of 19

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 10/1/11 to 10/31/11

Price

US Fixed Income

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- /BA2

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 /B3

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 /BA2

107.25

20,000.00

21,450.00

21,450.00

1,375.00

343.74

109.50

10,000.00

10,950.00

10,945.00

5.00

812.50

103.81

5.76%

113.22

20,000.00

22,644.60

22,800.00

(155.40)

1,500.00  
441.66  
5.48%  
112.50  
15,000.00  
16,875.00  
16,687.50  
187.50  
1,387.50  
524.16  
7.19%  
110.37  
10,000.00  
11,037.30  
11,509.70  
(472.40)  
737.50  
61.45  
5.73%  
109.75  
15,000.00  
16,462.50  
16,462.50  
Quantity  
Value  
Adjusted Tax Cost  
Original Cost  
Unrealized  
Gain/Loss  
Est. Annual Income  
Accrued Interest  
Yield  
116.50  
20,000.00  
23,300.00  
23,000.00  
300.00  
1,700.00  
642.22  
1,181.25  
196.87  
5.79%  
6.28%  
6.63%  
Page 11 of 19

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 10/1/11 to 10/31/11

Price

US Fixed Income

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 /BA3

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 /B1

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

110.00

10,000.00

11,000.00

10,950.00

50.00

775.00

163.61

6.25%

116.38

10,000.00

11,637.50

11,675.00

(37.50)

712.50

358.22

107.75

15,000.00

16,162.50

16,320.00

(157.50)  
1,162.50  
484.36  
4.76%  
94.00  
10,000.00  
9,400.00  
10,437.50  
(1,037.50)  
737.50  
61.45  
8.38%  
109.50  
15,000.00  
16,425.00  
16,556.25  
(131.25)  
1,237.50  
103.12  
6.75%  
105.25  
5,000.00  
5,262.50  
5,312.50  
(50.00)  
400.00  
33.33  
7.16%  
110.50  
15,000.00  
16,575.00  
16,612.50  
(37.50)  
1,350.00  
172.50  
7.30%  
Quantity  
Value  
Adjusted Tax Cost  
Original Cost  
Unrealized  
Gain/Loss  
Est. Annual Income  
Accrued Interest  
Yield  
6.55%  
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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 10/1/11 to 10/31/11

Price

US Fixed Income

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

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

99.00

15,000.00

14,850.00

15,337.50

(487.50)

975.00

436.03

6.64%

103.50

15,000.00

15,525.00

16,540.00

(1,015.00)

1,237.50

467.49

7.71%

108.00

20,000.00

21,600.00

21,450.00  
150.00  
1,500.00  
66.66  
6.32%  
107.75  
15,000.00  
16,162.50  
16,012.50  
150.00  
1,031.25  
85.93  
5.75%  
103.75  
15,000.00  
15,562.50  
15,450.00  
112.50  
107.75  
15,000.00  
16,162.50  
16,050.00  
112.50  
1,012.50  
129.37  
1,087.50  
90.61  
5.63%  
Quantity  
Value  
Adjusted Tax Cost  
Original Cost  
Unrealized  
Gain/Loss  
Est. Annual Income  
Accrued Interest  
Yield  
103.50  
15,000.00  
15,525.00  
15,637.50  
(112.50)  
1,237.50  
206.25  
7.69%  
6.68%  
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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 10/1/11 to 10/31/11

Price

US Fixed Income

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

FORD MOTOR COMPANY

GLOBAL LANDMARK SECURITIES NOTES

7.45% JUL 16 2031

DTD 7/16/99

345370-CA-6 BB+ /BA2

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

96.50

15,000.00

14,475.00

16,428.75

(1,953.75)

1,226.25

565.42

\$960,374.85

\$974,882.20

(\$14,507.35)

\$70,937.75

\$19,644.98

8.48%

97.00

20,000.00

19,400.00

20,275.00

(875.00)

1,349.00

277.28

7.00%

99.75  
20,000.00  
19,950.00  
21,912.50  
(1,962.50)  
1,600.00  
804.44  
8.03%  
119.00  
10,000.00  
11,900.00  
11,475.00  
425.00  
745.00  
217.29  
5.82%  
108.75  
10,000.00  
10,875.00  
10,987.50  
(112.50)  
825.00  
414.79  
7.02%  
Quantity  
Value  
Adjusted Tax Cost  
Original Cost  
Unrealized  
Gain/Loss  
Est. Annual Income  
Accrued Interest  
Yield  
104.75  
15,000.00  
15,712.50  
15,900.00  
(187.50)  
1,256.25  
265.20  
7.67%  
6.86%  
Page 14 of 19

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 10/1/11 to 10/31/11

Portfolio Activity Summary

Beginning Cash Balance

Transactions

Income

INFLOWS

8,255.12

Contributions

Total Inflows

OUTFLOWS \*\*

Total Outflows

Interest Purchased

TRADE ACTIVITY

Settled Sales/Maturities/Redemptions

Settled Securities Purchased

Total Trade Activity

Ending Cash Balance

21,812.50

(19,590.00)

\$2,222.50

\$29,367.23

\* 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

21,812.50

(994,270.95)

(\$972,458.45)

-\$8,255.12

(6.89)

(\$6.89)

1,977.41

1,000,000.00

\$1,001,977.41

(151.73)

(\$151.73)

Current

Period

Value

18,896.50

Year-To-Date

Value\*

-Page

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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 10/1/11 to 10/31/11

Portfolio Activity Detail

INFLOWS & OUTFLOWS

Type

Settle Date Selection Method

Income

10/3

10/3

10/3

10/3

10/3

10/3

10/3

10/3

10/3

10/3

10/17

Corporate Interest

Corporate Interest

Corporate Interest

Corporate Interest

Corporate Interest

Corporate Interest

Foreign Interest

Corporate Interest

Corporate Interest

Interest Income

Corporate Interest

Description

ARCH COAL INC 7 1/4% OCT 01 2020 DTD 08/09/2010

(ID: 039380-AC-4)

BE AEROSPACE INC SR NOTES 6 7/8% OCT 01 2020

DTD 09/16/2010 (ID: 055381-AR-8)

BOISE PAPER HDG CO ISSR 8% APR 01 2020 DTD

03/19/2010 (ID: 09747G-AB-9)

CONSOL ENERGY INC 8 1/4% APR 01 2020 DTD

10/01/2010 (ID: 20854P-AF-6)

FORD MOTOR CREDIT CO NOTES 7% OCT 1 2013 DTD

9/23/2003 (ID: 345397-TZ-6)

FRONTIER COMMUNICATIONS SR NOTES 8 1/8% OCT 01

2018 DTD 10/01/2009 (ID: 35906A-AB-4)

SEAGATE TECHNOLOGY HDD H SR NOTES 6.80% OCT 1

2016 DTD 9/20/2006 (ID: 81180R-AE-2)

US STEEL CORP SR NOTES 7 3/8% APR 01 2020 DTD

03/19/2010 (ID: 912909-AF-5)

WEYERHAEUSER CO 7 3/8% OCT 01 2019 DTD

10/01/2009 (ID: 962166-BV-5)

DEPOSIT SWEEP INTEREST FOR SEPT @ .03% RATE ON

NET AVG COLLECTED BALANCE OF \$18,155.66 AS OF

10/01/11

10,000.000

0.039

387.50

Quantity

Cost

15,000.000

15,000.000

5,000.000

15,000.000

10,000.000

20,000.000

10,000.000

15,000.000

10,000.000

Per Unit

Amount

0.036

0.034

0.04

0.041

0.035

0.041

0.034

0.037

0.037

Amount

543.75

515.63

200.00

618.75

350.00

812.50

340.00

553.13

368.75

0.45

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 10/1/11 to 10/31/11

Type

Settle Date Selection Method

Income

10/17

10/17

10/17

10/17

10/17

10/20

10/20

10/21

10/21

10/24

10/31

Corporate Interest

Corporate Interest

Corporate Interest

Corporate Interest

Corporate Interest

Accrued Int Recd

Accrued Int Paid

Accrued Int Recd

Accrued Int Paid

Accrued Int Recd

Corporate Interest

Total Income

Description

D R HORTON INC 6 1/2% APR 15 2016 DTD

04/17/2006 (ID: 23331A-AZ-2)

ENERGY TRANSFER EQUITY 7 1/2% OCT 15 2020 DTD

09/20/2010 (ID: 29273V-AC-4)

HCA INC 8 1/2% APR 15 2019 DTD 04/15/2010

(ID: 404119-BF-5)

HEALTH MANAGEMENT ASSOCIATION 6 1/8% APR 15

2016 DTD 04/21/2006 (ID: 421933-AH-5)

STEEL DYNAMICS INC 7.75% APR 15 2016 DTD

04/03/2008 (ID: 858119-AN-0)

SPRINT CAPITAL CORP 6.90% MAY 1 2019 DTD 5/6/99

(ID: 852060-AG-7)

SPRINT NEXTEL CORP 6% DEC 1 2016 DTD 11/20/2006

@ 86.75 MLPFS INC/FIXED INCOME TRADE DATE

10/17/11 (ID: 852061-AD-2)

SPRINT CAPITAL CORP 6.90% MAY 1 2019 DTD 5/6/99

(ID: 852060-AG-7)

SPRINT NEXTEL CORP 6% DEC 1 2016 DTD 11/20/2006

@ 87.00 MLPFS INC/FIXED INCOME TRADE DATE

10/18/11 (ID: 852061-AD-2)

US STEEL CORP SR NOTES 7 3/8% APR 01 2020 DTD

03/19/2010 (ID: 912909-AF-5)

CCO HLDGS LLC CAP CORP 7 1/4% OCT 30 2017 DTD  
09/27/2010 (ID: 1248EP-AQ-6)

5,000.000  
15,000.000

0.005

0.036

23.56

543.75

\$8,255.12

14,000.000

14,000.000

0.00

0.033

0.023

456.17

(326.67)

Quantity

Cost

10,000.000

20,000.000

20,000.000

10,000.000

15,000.000

6,000.000

6,000.000

0.00

Per Unit

Amount

0.033

0.038

0.043

0.031

0.039

0.032

0.023

Amount

325.00

750.00

850.00

306.25

581.25

194.35

(139.00)

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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 10/1/11 to 10/31/11

Type

Settle Date Selection Method

Interest Purchased

10/31

Accrued Int Paid

Description

NIELSEN FINANCE LLC/CO 7 3/4% OCT 15 2018 DTD

04/15/2011 @ 110.25 BROADPOINT CAPITAL TRADE

DATE 10/28/11 (ID: 65409Q-AY-8)

TRADE ACTIVITY

Note:

Trade Date

Settle Date

10/17

10/20

10/18

10/21

10/19

10/24

Type

Selection Method Description

Settled Sales/Maturities/Redemptions

Sale

High Cost

Sale

High Cost

Sale

High Cost

SPRINT CAPITAL CORP 6.90% MAY 1 2019 DTD 5/6/99

@ 85.75 MLPFS INC/FIXED INCOME (ID: 852060-AG-7)

SPRINT CAPITAL CORP 6.90% MAY 1 2019 DTD 5/6/99

@ 85.75 MLPFS INC/FIXED INCOME (ID: 852060-AG-7)

US STEEL CORP SR NOTES 7 3/8% APR 01 2020 DTD

03/19/2010 @ 93.25 OPPENHEIMER & CO. INC.

(ID: 912909-AF-5)

Total Settled Sales/Maturities/Redemptions

Trade Date

Settle Date

Type

Settled Securities Purchased

10/17

Purchase

10/20

Description

SPRINT NEXTEL CORP 6% DEC 1 2016 DTD 11/20/2006

@ 86.75 MLPFS INC/FIXED INCOME (ID: 852061-AD-2)

Quantity

6,000.000

Per Unit

Amount  
86.80  
\$21,812.50  
(\$26,018.75)  
(\$4,206.25) S

Quantity  
(6,000.000)  
(14,000.000)  
(5,000.000)

Quantity  
Cost

Amount  
(6.89)  
0.00

S indicates Short Term Realized Gain/Loss  
Per Unit

Amount  
85.80  
85.80  
93.30

Proceeds  
5,145.00  
12,005.00  
4,662.50

Tax Cost  
(6,240.00)  
(14,560.00)  
(5,218.75)

Realized  
Gain/Loss  
(1,095.00) S  
(2,555.00) S  
(556.25) S

Market Cost  
(5,205.00)

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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 10/1/11 to 10/31/11

Trade Date

Settle Date

Type

Settled Securities Purchased

10/18

Purchase

10/21

10/28

10/31

Total Settled Securities Purchased

Trade Date

Est. Settle Date Type

Pending Securities Purchased

10/31

Purchase

11/3

Description

NIELSEN FINANCE LLC/CO 7 3/4% OCT 15 2018 DTD

04/15/2011 (ID: 65409Q-AY-8)

Quantity

6,000.000

Per Unit

Amount

110.50

Purchase

Description

SPRINT NEXTEL CORP 6% DEC 1 2016 DTD 11/20/2006

@ 87.00 MLPFS INC/FIXED INCOME (ID: 852061-AD-2)

NIELSEN FINANCE LLC/CO 7 3/4% OCT 15 2018 DTD

04/15/2011 @ 110.25 BROADPOINT CAPITAL

(ID: 65409Q-AY-8)

(\$19,590.00)

Quantity

14,000.000

2,000.000

Per Unit

Amount

87.00

110.30

Market Cost

(12,180.00)

(2,205.00)

Market Cost

(6,630.00)

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For the Period 10/1/11 to 10/31/11

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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).

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Offshore Deposits - London and Nassau  
Disclosures Page 1 of 2

For the Period 10/1/11 to 10/31/11

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