

GHISLAINE MAXWELL





JPMorgan Chase Bank, N.A.  
GHISLAINE MAXWELL-HY

ACCT. [REDACTED]

For the Period 1/1/12 to 1/31/12

Investment Management Account

J.P. Morgan Team

Paul Morris

Jason Bell

Janet Young

Gina Magliocco

Online access

Banker

Investment Specialist

Client Service Team

Client Service Team

[www.MorganOnline.com](http://www.MorganOnline.com)

Please see disclosures located at the end of this statement package for important information relating to each J.P.Morgan account(s).

[REDACTED]  
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Account Summary

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Holdings

Cash & Fixed Income

Portfolio Activity

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Client News

2011 Year End Tax 1099's

You will be able to view your 2011 Form 1099 on Morgan Online beginning Feb 24, 2012. You should expect to receive them via mail shortly thereafter. You may contact your J.P. Morgan Team with any questions.

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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 1/1/12 to 1/31/12

Account Summary

Asset Allocation

Cash & Fixed Income

Market Value

Accruals

Market Value with Accruals

Beginning

Market Value

993,756.14

\$993,756.14

16,399.37

\$1,010,155.51

Ending

Market Value

1,007,450.07

\$1,007,450.07

18,269.69

\$1,025,719.76

Current

Portfolio Activity

Beginning Market Value

Withdrawals & Fees

Net Contributions/Withdrawals

Income & Distributions

Change In Investment Value

Ending Market Value

Accruals

Market Value with Accruals

Period Value

993,756.14

(7,948.58)

(\$7,948.58)

4,100.86

17,541.65

\$1,007,450.07

18,269.69

\$1,025,719.76

Change

In Value

13,693.93

\$13,693.93

1,870.32

\$15,564.25

Year-to-Date

Value

993,756.14

(7,948.58)

(\$7,948.58)

4,100.86

17,541.65

\$1,007,450.07

18,269.69

\$1,025,719.76

Estimated

71,760.91

\$71,760.91

Current

Annual Income Allocation

100%

100%

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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 1/1/12 to 1/31/12

Account Summary

Tax Summary

Interest Income

Taxable Income

CONTINUED

Current

Period Value

4,100.86

\$4,100.86

Year-to-Date

Value

4,100.86

\$4,100.86

ST Realized Gain/Loss

Realized Gain/Loss

Current

Period Value

(60.00)

(\$60.00)

Year-to-Date

Value

(60.00)

(\$60.00)

Unrealized Gain/Loss

To-Date Value

(\$1,920.91)

Cost Summary

Cash & Fixed Income

1,009,370.98

Cost

Total

\$1,009,370.98

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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 1/1/12 to 1/31/12

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

21,550.99

972,205.15

\$993,756.14

Ending

Market Value

19,108.27

988,341.80

\$1,007,450.07

Current

Period Value

1,007,450.07

1,009,370.98

(1,920.91)

71,760.91

18,269.69

6.45%

SUMMARY BY TYPE

Market

Value

33,583.27

203,270.10

710,681.70

59,915.00

\$1,007,450.07

% of Bond

Portfolio

3%  
20%  
72%  
5%  
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

19,108.27

977,416.80

10,925.00

\$1,007,450.07

% of Bond

Portfolio

1%

98%

1%

100%

US Fixed Income

Change

In Value

(2,442.72)

16,136.65

\$13,693.93

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 1/1/12 to 1/31/12

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

1.00

19,108.27

19,108.27

19,108.27

1.91

0.23

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

LENNAR CORPORATION

5.6% MAY 31 2015

DTD 4/28/2005

526057-AS-3 B+ /B3

103.25

10,000.00

10,325.00

9,905.00

420.00

560.00

93.33

4.54%

103.00

25,000.00

25,750.00

26,812.50

(1,062.50)

2,875.00

239.57

10.06%

106.99  
10,000.00  
10,699.30  
10,775.00  
(75.70)  
700.00  
233.33  
2.68%  
91.75  
20,000.00  
18,350.00  
20,000.00  
(1,650.00)  
1,170.00  
195.00  
12.76%  
0.01% <sup>1</sup>  
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 1/1/12 to 1/31/12

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

109.50

10,000.00

10,950.00

11,275.00

(325.00)

1,050.00

221.66

7.84%

106.00

15,000.00

15,900.00

16,050.00

(150.00)

1,162.50

245.41

6.13%

104.50

15,000.00

15,675.00

15,862.50  
(187.50)  
1,162.50  
342.28  
104.00  
10,000.00  
10,400.00  
10,375.00  
25.00  
800.00  
200.00  
6.51%  
103.25  
10,000.00  
10,325.00  
10,400.00  
(75.00)  
612.50  
180.34  
5.25%  
106.75  
10,000.00  
10,675.00  
10,495.00  
180.00  
650.00  
191.38  
4.71%  
104.00  
9,000.00  
9,360.00  
9,805.26  
(445.26)  
798.75  
35.49  
7.54%  
Quantity  
Value  
Adjusted Tax Cost  
Original Cost  
Unrealized  
Gain/Loss  
Est. Annual Income  
Accrued Interest  
Yield  
6.89%  
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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 1/1/12 to 1/31/12

Price

US Fixed Income

HOST HOTELS & RESORTS LP

6 3/4% JUN 01 2016

DTD 04/04/2006

44108E-BA-5 BB+ /BA1

BANK OF AMERICA CORP

3 3/4% JUL 12 2016

DTD 07/12/2011

06051G-EK-1 A- /BAA

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 B+ /B3

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

CIT GROUP INC

7% MAY 01 2017

DTD 11/04/2009

125581-FX-1 B+ /B2

100.13

5,000.00

5,006.25

5,006.25

350.00

49.58

6.97%

102.00

20,000.00

20,400.00

20,150.00

250.00

1,500.00

625.00

7.02%

110.25

10,000.00

11,025.00

10,825.00

200.00  
800.00  
102.22  
5.57%  
109.25  
10,000.00  
10,925.00  
10,600.00  
325.00  
680.00  
226.66  
88.25  
20,000.00  
17,650.00  
17,385.00  
265.00  
1,200.00  
200.00  
4.58%  
98.47  
5,000.00  
4,923.30  
4,581.50  
341.80  
187.50  
9.89  
4.13%  
103.38  
10,000.00  
10,337.50  
10,375.00  
(37.50)  
675.00  
112.50  
5.85%  
Quantity  
Value  
Adjusted Tax Cost  
Original Cost  
Unrealized  
Gain/Loss  
Est. Annual Income  
Accrued Interest  
Yield  
9.05%

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 1/1/12 to 1/31/12

Price

US Fixed Income

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

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

107.50

10,000.00

10,750.00

10,850.00

(100.00)

862.50

433.64

6.96%

113.13

10,000.00

11,312.50

10,475.00

837.50

775.00

64.58

4.96%

111.00

20,000.00

22,200.00  
21,700.00  
500.00  
1,400.00  
178.88  
4.66%  
92.75  
25,000.00  
23,187.50  
25,187.50  
(2,000.00)  
1,968.75  
251.55  
9.63%  
112.00  
15,000.00  
16,800.00  
16,500.00  
300.00  
1,087.50  
229.57  
109.50  
10,000.00  
10,950.00  
10,775.00  
175.00  
887.50  
187.36  
4.66%  
Quantity  
Value  
Adjusted Tax Cost  
Original Cost  
Unrealized  
Gain/Loss  
Est. Annual Income  
Accrued Interest  
Yield  
107.25  
10,000.00  
10,725.00  
10,487.50  
237.50  
750.00  
187.50  
5.87%  
6.71%  
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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 1/1/12 to 1/31/12

Price

US Fixed Income

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

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

EQUINIX INC

SR NOTES 8 1/8% MAR 01 2018

DTD 03/03/2010

29444U-AJ-5 BB- /BA2

CABLEVISION SYSTEMS CORP

SR NOTES 7 3/4% APR 15 2018

DTD 04/15/2010

12686C-AZ-2 B+ /B1

106.75

10,000.00

10,675.00

10,775.00

(100.00)

775.00

228.19

6.41%

111.00

10,000.00

11,100.00

10,772.50

327.50

812.50

338.54

5.94%

110.25

10,000.00

11,025.00

11,000.00  
25.00  
925.00  
118.19  
7.08%  
103.25  
10,000.00  
10,325.00  
10,475.00  
(150.00)  
775.00  
99.02  
7.06%  
110.50  
20,000.00  
22,100.00  
21,450.00  
650.00  
1,575.00  
393.74  
5.70%  
107.75  
9,000.00  
9,697.50  
9,495.00  
202.50  
652.50  
164.93  
5.65%  
103.00  
15,000.00  
15,450.00  
15,975.00  
(525.00)  
975.00  
449.58  
5.86%  
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 1/1/12 to 1/31/12

Price

US Fixed Income

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

NIELSEN FINANCE LLC/CO

7 3/4% OCT 15 2018

DTD 04/15/2011

65409Q-AY-8 BB- /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

116.75

10,000.00

11,675.00

11,425.00

250.00

862.50

397.70

5.70%

105.25

10,000.00

10,525.00

10,200.00

325.00

637.50

159.37

5.43%

111.38

10,000.00

11,137.50

11,040.00  
97.50  
775.00  
228.19  
5.68%  
99.75  
20,000.00  
19,950.00  
21,950.00  
(2,000.00)  
1,625.00  
541.66  
8.17%  
105.50  
15,000.00  
15,825.00  
16,012.50  
(187.50)  
1,181.25  
492.18  
6.82%  
113.50  
9,000.00  
10,215.00  
9,945.00  
270.00  
1,023.75  
45.49  
8.60%  
103.25  
10,000.00  
10,325.00  
10,300.00  
25.00  
800.00  
168.88  
7.34%  
Quantity  
Value  
Adjusted Tax Cost  
Original Cost  
Unrealized  
Gain/Loss  
Est. Annual Income  
Accrued Interest  
Yield  
Page 10 of 18

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 1/1/12 to 1/31/12

Price

US Fixed Income

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

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 BBB /BA1

120.20

20,000.00

24,040.40

22,800.00

1,240.40

1,500.00

66.66

4.46%

110.50

15,000.00

16,575.00

16,687.50

(112.50)

1,387.50

177.28

7.46%

114.04

10,000.00

11,403.80

11,509.70  
(105.90)  
737.50  
245.83  
5.14%  
118.13  
20,000.00  
23,625.00  
23,000.00  
625.00  
1,700.00  
217.22  
115.25  
15,000.00  
17,287.50  
16,462.50  
825.00  
1,181.25  
492.18  
5.48%  
100.00  
20,000.00  
20,000.00  
20,400.00  
(400.00)  
1,450.00  
185.26  
7.25%  
Quantity  
Value  
Adjusted Tax Cost  
Original Cost  
Unrealized  
Gain/Loss  
Est. Annual Income  
Accrued Interest  
Yield  
111.00  
20,000.00  
22,200.00  
22,250.00  
(50.00)  
1,700.00  
500.54  
6.56%  
5.40%  
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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 1/1/12 to 1/31/12

Price

US Fixed Income

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

MGM RESORTS INTERNATIONAL

9% MAR 15 2020

DTD 03/15/2011

55303Q-AD-2 B+ /BA2

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

119.75

10,000.00

11,975.00

11,675.00

300.00

712.50

178.12

4.26%

101.50

10,000.00

10,150.00

10,437.50

(287.50)

737.50

245.83

7.13%

108.38

15,000.00

16,256.25

16,556.25  
(300.00)  
1,237.50  
412.50  
6.89%  
107.00  
5,000.00  
5,350.00  
5,312.50  
37.50  
400.00  
133.33  
6.86%  
112.75  
15,000.00  
16,912.50  
16,612.50  
300.00  
1,350.00  
510.00  
6.92%  
107.00  
20,000.00  
21,400.00  
21,450.00  
(50.00)  
1,375.00  
691.30  
111.63  
10,000.00  
11,162.50  
10,945.00  
217.50  
812.50  
306.94  
5.77%  
Quantity  
Value  
Adjusted Tax Cost  
Original Cost  
Unrealized  
Gain/Loss  
Est. Annual Income  
Accrued Interest  
Yield  
6.27%  
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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 1/1/12 to 1/31/12

Price

US Fixed Income

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 /BA2

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 /BA2

ENERGY TRANSFER EQUITY

7 1/2% OCT 15 2020

DTD 09/20/2010

29273V-AC-4 BB- /BA2

110.50

20,000.00

22,100.00

21,450.00

650.00

1,500.00

441.66

5.94%

109.75

15,000.00

16,462.50

16,012.50

450.00

1,031.25

343.74

5.45%

100.50

15,000.00

15,075.00

15,450.00  
(375.00)  
110.50  
15,000.00  
16,575.00  
16,050.00  
525.00  
1,012.50  
382.50  
1,087.50  
362.49  
5.22%  
113.00  
10,000.00  
11,300.00  
10,950.00  
350.00  
775.00  
357.36  
98.50  
15,000.00  
14,775.00  
15,637.50  
(862.50)  
1,237.50  
515.62  
5.80%  
Quantity  
Value  
Adjusted Tax Cost  
Original Cost  
Unrealized  
Gain/Loss  
Est. Annual Income  
Accrued Interest  
Yield  
110.75  
15,000.00  
16,612.50  
16,320.00  
292.50  
1,162.50  
193.74  
6.08%  
8.50%  
7.17%  
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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 1/1/12 to 1/31/12

Price

US Fixed Income

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

CCO HLDGS LLC/CAP CORP

6 5/8% JAN 26 2012

DTD 01/31/2022

1248EP-AX-1 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

106.13

20,000.00

21,225.00

21,912.50

(687.50)

1,600.00

400.00

7.40%

123.25

10,000.00

12,325.00

11,475.00

850.00

745.00

31.04

5.49%

104.00

6,000.00

6,240.00  
5,970.00  
270.00  
397.50  
6.62  
6.09%  
108.00  
10,000.00  
10,800.00  
10,987.50  
(187.50)  
825.00  
206.25  
7.10%  
109.25  
15,000.00  
16,387.50  
15,900.00  
487.50  
1,256.25  
579.27  
7.03%  
99.25  
15,000.00  
14,887.50  
15,337.50  
(450.00)  
975.00  
192.28  
6.61%  
106.75  
15,000.00  
16,012.50  
16,540.00  
(527.50)  
1,237.50  
158.11  
7.20%  
Quantity  
Value  
Adjusted Tax Cost  
Original Cost  
Unrealized  
Gain/Loss  
Est. Annual Income  
Accrued Interest  
Yield  
Page 14 of 18

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 1/1/12 to 1/31/12

Price

US Fixed Income

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

\$988,341.80

\$990,262.71

(\$1,920.91)

96.50

15,000.00

14,475.00

16,428.75

(1,953.75)

Quantity

Value

Adjusted Tax Cost

Original Cost

Unrealized

Gain/Loss

Est. Annual Income

Accrued Interest

Yield

100.63

20,000.00

20,125.00

20,275.00

(150.00)

1,349.00

614.54

1,226.25

258.87

\$71,759.00

\$18,269.46

6.69%

8.48%

6.58%

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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 1/1/12 to 1/31/12

Portfolio Activity Summary

Beginning Cash Balance

Transactions

Income

INFLOWS

Total Inflows

OUTFLOWS \*\*

Total Outflows

Fees & Commissions

TRADE ACTIVITY

Settled Sales/Maturities/Redemptions

Settled Securities Purchased

Total Trade Activity

Ending Cash Balance

7,375.00

(5,970.00)

\$1,405.00

\$19,108.27

\* 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

7,375.00

(5,970.00)

\$1,405.00

-Current

Period

Value

21,550.99

4,100.86

\$4,100.86

(7,948.58)

(\$7,948.58)

Year-To-Date

Value\*

-4,100.86

\$4,100.86

(7,948.58)

(\$7,948.58)

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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 1/1/12 to 1/31/12

Portfolio Activity Detail

INFLOWS & OUTFLOWS

Type

Settle Date Selection Method

Income

1/3

1/3

1/3

1/5

1/12

1/17

1/17

1/17

1/17

1/18

Corporate Interest

Corporate Interest

Interest Income

Corporate Interest

Corporate Interest

Corporate Interest

Corporate Interest

Corporate Interest

Corporate Interest

Accrued Int Recd

Total Income

Description

SMITHFIELD FOODS INC SR NOTES 7 3/4% JUL 1 2017

DTD 6/22/2007 (ID: 832248-AQ-1)

VERSO PAPER HLDGS LLC IN 11 1/2% JUL 01 2014

DTD 01/01/2010 (ID: 92532B-AB-5)

DEPOSIT SWEEP INTEREST FOR DEC. @ .03% RATE ON

NET AVG COLLECTED BALANCE OF \$27,629.11 AS OF

01/01/12

CKE RESTAURANTS INC 11 3/8% JUL 15 2018 DTD

07/12/2010 AS OF 01/04/12 (ID: 12561E-AK-1)

BANK OF AMERICA CORP 3 3/4% JUL 12 2016 DTD

07/12/2011 (ID: 06051G-EK-1)

COMMUNITY HEALTH SYSTEMS 8 7/8% JUL 15 2015 DTD

07/25/2007 (ID: 12543D-AF-7)

CKE RESTAURANTS INC 11 3/8% JUL 15 2018 DTD

07/12/2010 (ID: 12561E-AK-1)

FORD MOTOR COMPANY GLOBAL LANDMARK SECURITIES

NOTES 7.45% JUL 16 2031 DTD 7/16/99

(ID: 345370-CA-6)

PIONEER NATURAL RESOURCE 7 1/2% JAN 15 2020 DTD

11/30/2009 (ID: 723787-AJ-6)

CCO HLDGS LLC CAP CORP 7 1/4% OCT 30 2017 DTD

09/27/2010 (ID: 1248EP-AQ-6)

20,000.000  
6,000.000  
0.038  
0.016  
750.00  
94.25  
\$4,100.86  
Page 17 of 18  
1,000.000  
5,000.000  
9,000.000  
9,000.000  
10,000.000  
0.053  
0.019  
0.044  
0.057  
0.037  
53.40  
93.75  
399.38  
511.88  
372.50  
Quantity  
Cost  
10,000.000  
25,000.000  
Per Unit  
Amount  
0.039  
0.058  
Amount  
387.50  
1,437.50  
0.70

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 1/1/12 to 1/31/12

Type

Settle Date Selection Method

Fees & Commissions

1/19

Description

Fees & Commissions JPMORGAN CHASE INVESTMENT MANAGEMENT FEE FOR THE PERIOD 06-27-2011 TO 12-31-2011

Quantity

Cost

Amount

(7,948.58)

TRADE ACTIVITY

Note:

Trade Date

Settle Date

S indicates Short Term Realized Gain/Loss

Type

Selection Method Description

Settled Sales/Maturities/Redemptions

1/5

1/5

1/12

1/18

Redemption

Pro Rata

Sale

High Cost

CKE RESTAURANTS INC 11 3/8% JUL 15 2018 DTD 07/12/2010 PARTIAL ISSUE CALLED @ 103.00 AS OF 01/04/12 (ID: 12561E-AK-1)

CCO HLDGS LLC CAP CORP 7 1/4% OCT 30 2017 DTD 09/27/2010 @ 105.75 MLPFS INC/FIXED INCOME (ID: 1248EP-AQ-6)

Total Settled Sales/Maturities/Redemptions

\$7,375.00

(\$7,435.00)

(\$60.00) S

(6,000.000)

105.80

6,345.00

(6,330.00)

15.00 S

Quantity

(1,000.000)

Per Unit

Amount

103.00

Proceeds

1,030.00

Tax Cost  
(1,105.00)  
Realized  
Gain/Loss  
(75.00) S  
Trade Date  
Settle Date  
Type  
Description  
Settled Securities Purchased  
1/11  
Purchase  
1/26  
CCO HLDGS LLC/CAP CORP 6 5/8% JAN 26 2012 DTD  
01/31/2022 @ 99.50 CREDIT SUISSE FIRST BOSTON  
LLC (ID: 1248EP-AX-1)  
Quantity  
6,000.000  
Per Unit  
Amount  
99.50  
Market Cost  
(5,970.00)  
Page 18 of 18

For the Period 1/1/12 to 1/31/12

For your convenience we have combined statement(s) for activity you conduct through J.P. Morgan in one package. Below are important disclosures relating to these different accounts.

These statements may relate to various account types. Some of the disclosures are applicable to all of your accounts. For ease of reference the disclosures applicable to a particular type of account have been grouped together by descriptive headers.

**IMPORTANT GENERAL INFORMATION APPLICABLE TO ALL OF YOUR ACCOUNT(S)**

**Important Information about Pricing, Valuations, Estimated Annual Income, and Estimated Yield**

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 that J.P. Morgan believes to be reliable, is not guaranteed for accuracy but provided for informational purposes and is furnished for the exclusive use of the client. The current price is the value of the financial asset share, unit or contract as priced at the close of the market on the last day of the statement period or the last available price. All values provided for structured yield deposits (for example, JPMorgan London Time Deposits) reflect the original deposit amount only. The value for Real Estate, Mineral Interests and Miscellaneous Assets may not reflect the most current value of the asset.

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 asset may have been provided to us by third parties who may or 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.

Important information regarding Auction Rate Securities (ARS). ARS are debt or preferred securities with an interest or dividend rate reset periodically in an auction. Although there may be daily, weekly and monthly resets, there is no guarantee that there will be liquidity. If there are not enough bids at an auction to redeem the securities available for sale, the result may be a failed auction. In the event of a failed auction, there is no assurance that a secondary market will develop or that the security will trade at par or any other price reflected on statements and online. Accordingly, investors should not rely on pricing information appearing in their statements or online with respect to ARS. Where J.P. Morgan was unable to obtain a price from an outside service for a particular ARS, the price column on your statement and online will indicate "\$0.00" which should not be relied on as the price at which ARS would trade.

J.P. Morgan makes no representation, warranty or guarantee, express or implied, that any quoted value represents the actual terms at which transactions or securities could be bought or sold or new transactions could be entered into, or the actual terms on which existing transactions or securities could be liquidated. Such values may only be indicative.

Valuations of over-the-counter derivative transactions, including certain

derivatives-related deposit products, have been prepared on a mid-market basis. These valuations are derived from proprietary 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.

If a partial call is made with respect to an issue of securities included in your Accounts we will allocate the call by a method we deem fair and equitable.

To the extent applicable, please note the following regarding estimated annual income (EAI) and estimated yield (EY): EAI and EY for certain types of securities could include a return of principal or capital gains in which case the EAI and EY would be overstated. EAI and EY are estimates and the actual income and yield might be lower or higher than the estimated amounts. EY reflects only the income generated by an investment. It does not reflect changes in its price, which may fluctuate.

Offshore Deposits - London and Nassau

Deposits in Foreign Branches are not insured by the FDIC or any other Agency of the Federal Government; amounts in such foreign accounts do not have the benefit of any domestic

preference applicable to U.S Banks; certain Foreign accounts are considered reportable to the Internal Revenue Service on a Report of Foreign Bank and Financial Accounts (TD F

90-22.1).

Disclosures Page 1 of 2

For the Period 1/1/12 to 1/31/12

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Investment Products: Not FDIC Insured

-No Bank Guarantee -May Lose Value

Fund manager disclosure information available upon request

If you have an investment account that is managed by an SEC-Registered Investment Advisor, J.P. Morgan will provide a copy of the advisor's Form ADV II or brochure upon written request.

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.

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

**IMPORTANT ADDITIONAL INFORMATION APPLICABLE ONLY TO YOUR INVESTMENT MANAGEMENT ACCOUNT(S) WHICH REFLECT ASSETS HELD AT JPMORGAN CHASE BANK, N.A.**

In case of other errors or questions about other account statement(s)

Please review your account statement(s) 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 at the addresses shown on your statement(s). 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.

You must promptly advise your J.P.Morgan representative of material changes in your investment objectives or financial situation or if you wish to modify the management of your account. Unless you inform otherwise, your J.P.Morgan representative will consider the information currently in its files to be complete and accurate.

Disclosures Page 2 of 2