

GHISLAINE MAXWELL



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

For the Period 3/1/12 to 3/31/12

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

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

Effective in the second quarter, we will be implementing a new pricing procedure with regard to your statements. In cases where we are unable to obtain a current price from an internal or external source for a particular security, the price column on your statements may indicate "unpriced". Although such securities may have value, please note that if a security is indicated as "unpriced" it will not be included in your overall current market value as reflected on the statement.

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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 3/1/12 to 3/31/12

Account Summary

Asset Allocation

Cash & Fixed Income

Market Value

Accruals

Market Value with Accruals

Beginning

Market Value

1,025,833.12

\$1,025,833.12

20,020.25

\$1,045,853.37

Ending

Market Value

1,018,505.78

\$1,018,505.78

20,638.69

\$1,039,144.47

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

\$0.00

5,657.44

(12,984.78)

\$1,018,505.78

20,638.69

\$1,039,144.47

Period Value

1,025,833.12

Change

In Value

(7,327.34)

(\$7,327.34)

618.44

(\$6,708.90)

Year-to-Date

Value

993,756.14

(7,948.58)

(\$7,948.58)

13,834.35

18,863.87

\$1,018,505.78

20,638.69

\$1,039,144.47

Estimated

68,618.61

\$68,618.61

Current

Annual Income Allocation

100%

100%

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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 3/1/12 to 3/31/12

Account Summary

Tax Summary

Interest Income

Accrued Interest Current Year

Taxable Income

Cash Receipts

Other Income & Receipts

CONTINUED

Current

Period Value

5,924.97

(777.53)

\$5,147.44

510.00

\$510.00

Year-to-Date

Value

14,101.88

(777.53)

\$13,324.35

510.00

\$510.00

Unrealized Gain/Loss

To-Date Value

\$3,011.20

ST Realized Gain/Loss

Realized Gain/Loss

Current

Period Value

(2,314.89)

(\$2,314.89)

Year-to-Date

Value

(3,592.39)

(\$3,592.39)

Cost Summary

Cash & Fixed Income

1,007,374.58

Cost

Total

\$1,007,374.58

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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 3/1/12 to 3/31/12

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 years¹

5-10 years¹

10+ years¹

Total Value

1

Market Value

54,016.82

971,816.30

\$1,025,833.12

Ending

Market Value

46,113.83

972,391.95

\$1,018,505.78

Current

Period Value

1,018,505.78

1,007,374.58

3,011.20

68,618.61

20,638.69

5.94%

SUMMARY BY TYPE

Market

Value

61,991.33

164,132.70

720,264.25

72,117.50

\$1,018,505.78

% of Bond

Portfolio

6%
16%
71%
7%
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

46,113.83

961,366.95

11,025.00

\$1,018,505.78

% of Bond

Portfolio

4%

95%

1%

100%

US Fixed Income

Change

In Value

(7,902.99)

575.65

(\$7,327.34)

Current

Allocation

5%

95%

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 3/1/12 to 3/31/12

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.

Unrealized Gain/Loss is shown as "N/A" in cases where we do not have appropriate cost information for all tax lots comprising the position. Please contact your J.P. Morgan team for additional information.

**

Cash & Fixed Income Detail

Price

Cash

US DOLLAR

1.00

46,113.83

46,113.83

46,113.83

4.61

0.45

US Fixed Income

FORD MOTOR CREDIT CO

NOTES 7% OCT 1 2013

DTD 9/23/2003

345397-TZ-6 BB+ /BA1

LENNAR CORPORATION

5.6% MAY 31 2015

DTD 4/28/2005

526057-AS-3 B+ /B2

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- /BA2

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109.50

10,000.00

10,950.00

10,495.00

455.00

650.00

299.72

3.93%

103.63

4,000.00

4,145.00
4,357.89
(212.89)
355.00
74.94
7.60%
104.50
10,000.00
10,450.00
9,905.00
545.00
0.01% ¹
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
106.63
10,000.00
10,662.80
10,775.00
(112.20)
700.00
351.94
560.00
186.66
2.47%
4.07%

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 3/1/12 to 3/31/12

Price

US Fixed Income

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

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

110.25

10,000.00

11,025.00

10,600.00

425.00

680.00

341.88

4.27%

100.50

5,000.00

5,024.90

4,581.50

443.40

187.50

41.14

3.62%

103.00

10,000.00

10,300.00

10,375.00
(75.00)
675.00
225.00
5.92%
105.50
15,000.00
15,825.00
16,050.00
(225.00)
1,162.50
439.15
6.21%
103.75
15,000.00
15,562.50
15,862.50
(300.00)
1,162.50
536.04
104.75
10,000.00
10,475.00
10,375.00
100.00
800.00
333.33
6.67%
104.63
10,000.00
10,462.50
10,400.00
62.50
612.50
282.43
4.85%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
6.65%
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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 3/1/12 to 3/31/12

Price

US Fixed Income

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

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

87.25

25,000.00

21,812.50

25,187.50

(3,375.00)

1,968.75

579.67

11.16%

113.25

15,000.00

16,987.50

16,500.00

487.50

1,087.50

410.82

108.25

10,000.00

10,825.00

10,775.00

50.00
887.50
335.27
4.34%
110.00
10,000.00
11,000.00
10,487.50
512.50
750.00
312.50
5.23%
102.00
20,000.00
20,400.00
20,150.00
250.00
1,500.00
125.00
7.01%
110.00
10,000.00
11,000.00
10,825.00
175.00
800.00
235.55
5.55%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
89.25
20,000.00
17,850.00
17,385.00
465.00
1,200.00
400.00
8.86%
6.93%
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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 3/1/12 to 3/31/12

Price

US Fixed Income

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

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

100.00

5,000.00

5,000.00

5,237.50

(237.50)

387.50

114.09

7.75%

110.25

20,000.00

22,050.00

21,450.00

600.00

1,575.00

656.24

5.70%

107.25

9,000.00

9,652.50
9,495.00
157.50
652.50
273.68
5.71%
106.50
15,000.00
15,975.00
15,975.00
975.00
124.57
5.10%
109.00
10,000.00
10,900.00
10,850.00
50.00
862.50
143.75
6.59%
113.00
10,000.00
11,300.00
10,475.00
825.00
775.00
193.75
4.91%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
111.75
20,000.00
22,350.00
21,700.00
650.00
1,400.00
412.22
4.44%
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GHISLAINE MAXWELL-HY ACCT. [REDACTED]
For the Period 3/1/12 to 3/31/12
Price
US Fixed Income
CLEAR CHANNEL WORLDWIDE
9 1/4% DEC 15 2017
DTD 06/15/2010
18451Q-AD-0 B /B1
EQUINIX INC
SR NOTES 8 1/8% MAR 01 2018
DTD 03/03/2010
29444U-AJ-5 BB- /BA2
AVIS BUDGET CAR RENTAL
9 5/8% MAR 15 2018
DTD 03/10/2010
053773-AL-1 B /B2
CIT GROUP INC
5 1/4% MAR 15 2018
DTD 03/15/2012
125581-GL-6 BB- /B1
CABLEVISION SYSTEMS CORP
SR NOTES 7 3/4% APR 15 2018
DTD 04/15/2010
12686C-AZ-2 B+ /B1
MERRILL LYNCH & CO
MEDIUM TERM NOTES 6 7/8% APR 25 2018
DTD 04/25/2008
59018Y-N6-4 A- /BAA
ALLBRITTON COMMUNICATION
8% MAY 15 2018
DTD 04/30/2010
016745-AL-5 B /B2
106.75
10,000.00
10,675.00
10,300.00
375.00
800.00
302.22
6.64%
111.17
10,000.00
11,117.00
11,080.41
36.59
687.50
297.91
4.73%
104.50
10,000.00
10,450.00

10,775.00
(325.00)
775.00
357.36
6.83%
102.00
20,000.00
20,400.00
20,140.00
260.00
1,050.00
46.66
4.86%
108.50
5,000.00
5,425.00
5,470.00
(45.00)
481.25
21.38
7.81%
110.00
10,000.00
11,000.00
10,772.50
227.50
812.50
67.70
6.09%
109.63
10,000.00
10,962.50
11,000.00
(37.50)
925.00
272.36
7.16%
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 3/1/12 to 3/31/12

Price

US Fixed Income

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

HCA INC

8 1/2% APR 15 2019

DTD 04/15/2010

404119-BF-5 BB /BA3

111.13

20,000.00

22,225.00

22,250.00

(25.00)

1,700.00

783.88

6.50%

115.00

10,000.00

11,500.00

11,425.00

75.00

862.50

110.20

5.93%

104.75

10,000.00

10,475.00

10,200.00
275.00
637.50
265.62
5.50%
110.25
10,000.00
11,025.00
11,040.00
(15.00)
775.00
357.36
5.84%
105.75
20,000.00
21,150.00
21,950.00
(800.00)
1,625.00
817.00
7.01%
105.25
15,000.00
15,787.50
16,012.50
(225.00)
1,181.25
98.43
6.85%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
114.25
9,000.00
10,282.50
9,945.00
337.50
1,023.75
216.11
8.41%
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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 3/1/12 to 3/31/12

Price

US Fixed Income

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

NEWFIELD EXPLORATION CO

6 7/8% FEB 01 2020

DTD 01/25/2010

651290-AN-8 BB+ /BA2

104.75

20,000.00

20,950.00

21,450.00

(500.00)

1,375.00

229.16

6.10%

122.31

20,000.00

24,462.20

22,800.00

1,662.20

1,500.00

316.66

4.12%

110.25

15,000.00

16,537.50

16,687.50
(150.00)
1,387.50
408.54
7.47%
114.77
10,000.00
11,476.90
11,509.70
(32.80)
737.50
370.79
4.99%
118.25
20,000.00
23,650.00
23,000.00
650.00
1,700.00
500.54
115.00
15,000.00
17,250.00
16,462.50
787.50
1,181.25
98.43
5.41%
97.75
20,000.00
19,550.00
20,400.00
(850.00)
1,450.00
426.94
7.66%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
5.39%
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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 3/1/12 to 3/31/12

Price

US Fixed Income

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

OMNICARE INC

7 3/4% JUN 01 2020

DTD 05/18/2010

681904-AM-0 BB /BA3

119.13

10,000.00

11,912.50

11,675.00

237.50

712.50

296.87

111.00

15,000.00

16,650.00

16,320.00

330.00

1,162.50

387.49

4.30%

102.00

10,000.00

10,200.00

10,437.50

(237.50)
737.50
370.79
7.04%
104.50
15,000.00
15,675.00
16,556.25
(881.25)
1,237.50
622.18
7.49%
110.00
10,000.00
11,000.00
10,862.50
137.50
800.00
402.22
6.38%
111.25
15,000.00
16,687.50
16,612.50
75.00
1,350.00
60.00
7.12%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
111.50
10,000.00
11,150.00
10,945.00
205.00
812.50
36.11
6.27%
6.02%
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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 3/1/12 to 3/31/12

Price

US Fixed Income

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

INTL LEASE FINANCE CORP

8 1/4% DEC 15 2020

DTD 12/07/2010

459745-GF-6 BBB /B1

110.02

15,000.00

16,503.15

16,540.00

(36.85)

1,237.50

364.36

6.71%

111.00

20,000.00

22,200.00

21,450.00

750.00

1,500.00

691.66

5.84%

109.50

15,000.00

16,425.00

16,012.50
412.50
1,031.25
518.47
5.46%
92.75
15,000.00
13,912.50
15,450.00
(1,537.50)
109.50
15,000.00
16,425.00
16,050.00
375.00
1,012.50
45.00
1,087.50
546.76
5.34%
109.88
10,000.00
10,987.50
10,950.00
37.50
775.00
99.02
98.50
15,000.00
14,775.00
15,637.50
(862.50)
1,237.50
103.12
6.22%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
8.50%
8.46%
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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 3/1/12 to 3/31/12

Price

US Fixed Income

AMERIGAS PART FIN CORP

6 1/2% MAY 20 2021

DTD 01/20/2011

TENDERED SHARES - EXPIRATION

4/10/2012

03099A-HH-9 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

QEP RESOURCES INC

5 3/8% OCT 01 2022

DTD 03/01/2012

74733V-AB-6 BB+ /BA1

FORD MOTOR COMPANY

GLOBAL LANDMARK SECURITIES NOTES

7.45% JUL 16 2031

DTD 7/16/99

345370-CA-6 BB+ /BA2

99.13

18,000.00

17,842.50

17,873.75

(31.25)

967.50

83.30

122.25

10,000.00

12,225.00

11,475.00

750.00

745.00

155.20

5.49%

103.75

6,000.00

6,225.00

5,970.00

255.00

397.50
72.87
6.11%
109.00
10,000.00
10,900.00
10,987.50
(87.50)
825.00
343.75
6.95%
108.75
15,000.00
16,312.50
15,900.00
412.50
1,256.25
160.51
7.08%
101.50
8,000.00
8,120.00
N/A **
N/A
520.00
189.21
6.28%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
5.55%
Page 14 of 26

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 3/1/12 to 3/31/12

Price

US Fixed Income

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

\$972,391.95

\$961,260.75

\$3,011.20

100.00

20,000.00

20,000.00

20,275.00

(275.00)

1,349.00

164.86

105.85

15,000.00

15,877.50

16,428.75

(551.25)

1,226.25

463.24

\$68,614.00

\$20,638.24

6.74%

Quantity

Value

Adjusted Tax Cost

Original Cost

Unrealized

Gain/Loss

Est. Annual Income

Accrued Interest

Yield

110.25

20,000.00

22,050.00

21,912.50

137.50

1,600.00

666.66

7.03%

7.71%

6.23%

Page 15 of 26

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 3/1/12 to 3/31/12

Portfolio Activity Summary

Beginning Cash Balance

Transactions

Income

INFLOWS

Total Inflows

OUTFLOWS **

Total Outflows

Fees & Commissions

\$0.00

TRADE ACTIVITY

Settled Sales/Maturities/Redemptions

Settled Securities Purchased

Total Trade Activity

Ending Cash Balance

51,728.73

(60,114.16)

(\$8,385.43)

\$46,113.83

* 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

84,761.23

(66,084.16)

\$18,677.07

-Current

Period

Value

48,841.82

5,657.44

\$5,657.44

Year-To-Date

Value*

-13,834.35

\$13,834.35

(7,948.58)

(\$7,948.58)

Page

16 of 26

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 3/1/12 to 3/31/12

Portfolio Activity Detail

INFLOWS & OUTFLOWS

Type

Settle Date Selection Method

Income

3/1

3/1

3/1

3/1

3/1

3/1

3/1

3/7

3/8

3/8

Corporate Interest

Corporate Interest

Corporate Interest

Corporate Interest

Corporate Interest

Interest Income

Accrued Int Recd

Accrued Int Paid

Accrued Int Paid

Accrued Int Paid

Description

DISH DBS CORP 7 7/8% SEP 01 2019 DTD 08/17/2009
(ID: 25470X-AB-1)

EQUINIX INC SR NOTES 8 1/8% MAR 01 2018 DTD
03/03/2010 (ID: 29444U-AJ-5)

METROPCS WIRELESS INC SR NOTES 7 7/8% SEP 01
2018 DTD 09/21/2010 (ID: 591709-AK-6)

NRG ENERGY INC 8 1/4% SEP 01 2020 DTD
03/01/2011 (ID: 629377-BJ-0)

RITE AID CORP 7 1/2% MAR 01 2017 DTD 02/21/2007
(ID: 767754-BL-7)

DEPOSIT SWEEP INTEREST FOR FEB. @ .01% RATE ON
NET AVG COLLECTED BALANCE OF \$35,391.97 AS OF
03/01/12

CASCADES INC 7 3/4% DEC 15 2017 DTD 12/03/2009
(ID: 146900-AG-0)

AVIS BUDGET CAR RENTAL 9 5/8% MAR 15 2018 DTD
03/10/2010 @ 109.50 CSI US INSTITUTIONAL DESK
TRADE DATE 03/02/12 (ID: 053773-AL-1)

AVIS BUDGET CAR RENTAL 9 5/8% MAR 15 2018 DTD
03/10/2010 @ 109.25 MLPFS INC/FIXED INCOME
TRADE DATE 03/05/12 (ID: 053773-AL-1)

AVIS BUDGET CAR RENTAL 9 5/8% MAR 15 2018 DTD
03/10/2010 @ 109.50 FIRST UNION CAPITAL MARKETS

TRADE DATE 03/05/12 (ID: 053773-AL-1)

Page 17 of 26

1,000.000

0.00

0.046

(46.26)

2,000.000

0.00

0.046

(92.51)

5,000.000

2,000.000

0.00

0.016

0.046

81.81

(91.97)

Quantity

Cost

15,000.000

10,000.000

15,000.000

15,000.000

20,000.000

Per Unit

Amount

0.039

0.041

0.039

0.041

0.038

Amount

590.63

406.25

590.63

618.75

750.00

0.28

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 3/1/12 to 3/31/12

Type

Settle Date Selection Method

Income

3/9

3/12

3/14

3/15

3/15

3/15

3/15

3/15

3/15

3/20

3/20

Corporate Interest

Accrued Int Paid

Accrued Int Paid

Corporate Interest

Corporate Interest

Corporate Interest

Corporate Interest

Accrued Int Recd

Accrued Int Recd

Accrued Int Paid

Accrued Int Paid

Description

CIT GROUP INC 7% MAY 01 2017 DTD 11/04/2009

(ID: 125581-FX-1)

BOISE PAPER HDG CO ISSR 8% APR 01 2020 DTD

03/19/2010 @ 111.00 FIRST UNION CAPITAL MARKETS

TRADE DATE 03/07/12 (ID: 09747G-AB-9)

BOISE PAPER HDG CO ISSR 8% APR 01 2020 DTD

03/19/2010 @ 111.00 FIRST UNION CAPITAL MARKETS

TRADE DATE 03/09/12 (ID: 09747G-AB-9)

AVIS BUDGET CAR RENTAL 9 5/8% MAR 15 2018 DTD

03/10/2010 (ID: 053773-AL-1)

BALL CORP SR NOTES 6 3/4% SEP 15 2020 DTD

03/22/2010 (ID: 058498-AP-1)

LEAR CORP 8 1/8% MAR 15 2020 DTD 03/26/2010

(ID: 521865-AS-4)

MGM RESORTS INTERNATIONAL 9% MAR 15 2020 DTD

03/15/2011 (ID: 55303Q-AD-2)

AMERICAN GENERAL FINANCE MEDIUM TERM NOTES

5.85% JUN 1 2013 DTD 6/12/2006 (ID: 02635P-TD-5)

AMERICAN GENERAL FINANCE MEDIUM TERM NOTES

5.85% JUN 1 2013 DTD 6/12/2006 (ID: 02635P-TD-5)

CIT GROUP INC 5 1/4% MAR 15 2018 DTD 03/15/2012

@ 100.75 UBS SECURITIES LLC TRADE DATE 03/15/12

(ID: 125581-GL-6)

CIT GROUP INC 5 1/4% MAR 15 2018 DTD 03/15/2012

@ 100.75 GOLDMAN SACHS & CO. TRADE DATE

03/15/12 (ID: 125581-GL-6)

4,000.000

0.00

0.001

(2.92)

5,000.000

15,000.000

10,000.000

15,000.000

5,000.000

15,000.000

3,000.000

0.00

0.048

0.034

0.041

0.045

0.017

0.017

0.001

240.63

506.25

406.25

675.00

84.50

253.50

(2.19)

2,000.000

0.00

0.036

(72.44)

Quantity

Cost

5,000.000

3,000.000

0.00

Per Unit

Amount

0.017

0.036

Amount

86.53

(107.33)

Page 18 of 26

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 3/1/12 to 3/31/12

Type

Settle Date Selection Method

Income

3/20

3/20

3/21

Accrued Int Paid

Accrued Int Paid

Accrued Int Paid

Description

CIT GROUP INC 5 1/4% MAR 15 2018 DTD 03/15/2012

@ 100.75 MLPFS INC/FIXED INCOME TRADE DATE

03/15/12 (ID: 125581-GL-6)

CIT GROUP INC 5 1/4% MAR 15 2018 DTD 03/15/2012

@ 100.75 DEUTSCHE BANK ALEX BROWN TRADE DATE

03/15/12 (ID: 125581-GL-6)

MERRILL LYNCH & CO MEDIUM TERM NOTES 6 7/8% APR

25 2018 DTD 04/25/2008 @ 110.463 CREDIT SUISSE

FIRST BOSTON LLC TRADE DATE 03/16/12

(ID: 59018Y-N6-4)

3/21

3/21

3/21

3/23

Accrued Int Paid

Accrued Int Paid

Accrued Int Paid

Corporate Interest

QEP RESOURCES INC 5 3/8% OCT 01 2022 DTD

03/01/2012 @ 99.00 GOLDMAN SACHS & CO. TRADE

DATE 03/16/12 (ID: 74733V-AB-6)

QEP RESOURCES INC 5 3/8% OCT 01 2022 DTD

03/01/2012 @ 99.25 PERSHING & COMPANY TRADE

DATE 03/16/12 (ID: 74733V-AB-6)

CIT GROUP INC 5 1/4% MAR 15 2018 DTD 03/15/2012

@ 100.50 DEUTSCHE BANK ALEX BROWN TRADE DATE

03/16/12 (ID: 125581-GL-6)

CHS/COMMUNITY HEALTH SYS 8 7/8% JUL 15 2015 DTD

07/25/2007 TENDERED BONDS-EXPIRES 4/4/2012

HOLDERS RECEIVE \$1,017.50 IN TENDER PROCEEDS

PLUS A \$30.00 CONSENT PAYMENT PLUS \$16.270833

IN ACCRUED INTEREST PER 1,000 P.A. OF BONDS

TENDERED FROM CUSIP: 12543DAF7. A PRORATION

RATE OF 0.508827202 WAS APPLIED.

(ID: 12599B-KU-0)

5,000.000

0.016

81.35

4,000.000

0.00
0.001
(3.50)
2,000.000
0.00
0.003
(5.97)
2,000.000
0.00
0.003
(5.97)
3,000.000
0.00
0.028
(83.65)
4,000.000
0.00
0.001
(2.92)
Quantity
Cost
5,000.000
0.00
Per Unit
Amount
0.001
Amount
(3.65)
Page 19 of 26

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 3/1/12 to 3/31/12

Type

Settle Date Selection Method

Income

3/23

Cash Receipt

Description

CHS/COMMUNITY HEALTH SYS 8 7/8% JUL 15 2015 DTD
07/25/2007 TENDERED BONDS-EXPIRES 4/4/2012
HOLDERS RECEIVE \$1,017.50 IN TENDER PROCEEDS
PLUS A \$30.00 CONSENT PAYMENT PLUS \$16.270833
IN ACCRUED INTEREST PER 1,000 P.A. OF BONDS
TENDERED FROM CUSIP: 12543DAF7. A PRORATION
RATE OF 0.508827202 WAS APPLIED.

(ID: 12599B-KU-0)

3/23

3/23

3/26

3/26

3/26

Accrued Int Paid

QEP RESOURCES INC 5 3/8% OCT 01 2022 DTD
03/01/2012 @ 99.25 CREDIT SUISSE FIRST BOSTON
LLC TRADE DATE 03/19/12 (ID: 74733V-AB-6)

QEP RESOURCES INC 5 3/8% OCT 01 2022 DTD
03/01/2012 @ 99.00 MLPFS INC/FIXED INCOME TRADE
DATE 03/20/12 (ID: 74733V-AB-6)

QEP RESOURCES INC 5 3/8% OCT 01 2022 DTD
03/01/2012 @ 99.50 SUNTRUST CAPITAL MARKETS INC
TRADE DATE 03/21/12 (ID: 74733V-AB-6)

MERRILL LYNCH & CO MEDIUM TERM NOTES 6 7/8% APR
25 2018 DTD 04/25/2008 @ 110.92 GOLDMAN SACHS &
CO. TRADE DATE 03/21/12 (ID: 59018Y-N6-4)

QEP RESOURCES INC 5 3/8% OCT 01 2022 DTD
03/01/2012 @ 99.50 RBC CAPITAL MARKETS
CORPORATION TRADE DATE 03/21/12
(ID: 74733V-AB-6)

3/28

Cash Receipt

ENERGY TRANSFER EQUITY 7 1/2% OCT 15 2020 DTD
09/20/2010 HOLDERS RECEIVE A CONSENT PAYMENT AT
\$7.50 PER 1,000 P.A. AS OF RECORD DATE
2/7/2012. (ID: 29273V-AC-4)

150.00

3,000.000

0.00

2,000.000

0.00

0.029

0.004

(86.51)

(7.47)

2,000.000

0.00

2,000.000

0.00

2,000.000

0.00

0.003

0.003

0.004

(6.27)

(6.57)

(7.47)

Quantity

Cost

5,000.000

Per Unit

Amount

0.03

Amount

150.00

Page 20 of 26

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 3/1/12 to 3/31/12

Type

Settle Date Selection Method

Income

3/28

Accrued Int Paid

Description

MERRILL LYNCH & CO MEDIUM TERM NOTES 6 7/8% APR

25 2018 DTD 04/25/2008 @ 110.973 MLPFS

INC/FIXED INCOME TRADE DATE 03/23/12

(ID: 59018Y-N6-4)

3/29

3/29

Corporate Interest

Corporate Interest

GOODYEAR TIRE & RUBBER C 10 1/2% MAY 15 2016

DTD 05/11/2009 (ID: 382550-AZ-4)

AMERIGAS PART FIN CORP 6 1/2% MAY 20 2021 DTD

01/20/2011 TENDERED SHARES - EXPIRATION

4/10/2012 HOLDERS RECEIVE \$1,020.00 + \$30.00

CONSIDERATION + ACCRUED INTEREST OF \$23.111111

PER \$1,000.00 P.A. OF BONDS TENDERED AT A

PRORATION RATE OF 0.5231525304. ORIGINAL CUSIP:

030981AF1. (ID: 03099A-HH-9)

3/29

Cash Receipt

AMERIGAS PART FIN CORP 6 1/2% MAY 20 2021 DTD

01/20/2011 TENDERED SHARES - EXPIRATION

4/10/2012 HOLDERS RECEIVE \$1,020.00 + \$30.00

CONSIDERATION + ACCRUED INTEREST OF \$23.111111

PER \$1,000.00 P.A. OF BONDS TENDERED AT A

PRORATION RATE OF 0.5231525304. ORIGINAL CUSIP:

030981AF1. (ID: 03099A-HH-9)

3/29

Accrued Int Paid

QEP RESOURCES INC 5 3/8% OCT 01 2022 DTD

03/01/2012 @ 99.4375 RBC CAPITAL MARKETS

CORPORATION TRADE DATE 03/22/12

(ID: 74733V-AB-6)

3/30

3/30

Accrued Int Paid

Accrued Int Paid

Total Income

QEP RESOURCES INC 5 3/8% OCT 01 2022 DTD

03/01/2012 @ 99.50 FIRST UNION CAPITAL MARKETS

TRADE DATE 03/27/12 (ID: 74733V-AB-6)

QEP RESOURCES INC 5 3/8% OCT 01 2022 DTD

03/01/2012 @ 99.25 SUNTRUST CAPITAL MARKETS INC

TRADE DATE 03/27/12 (ID: 74733V-AB-6)

\$5,657.44
Page 21 of 26
2,000.000
0.00
0.004
(8.66)
2,000.000
0.00
0.004
(8.66)
2,000.000
0.00
0.004
(7.76)
7,000.000
0.03
210.00
10,000.000
7,000.000
0.039
0.023
390.83
161.78
Quantity
Cost
4,000.000
0.00
Per Unit
Amount
0.029
Amount
(116.88)

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 3/1/12 to 3/31/12

Type

Settle Date Selection Method

Miscellaneous Credits

3/16

3/16

3/26

3/26

3/26

3/26

Name Change

Name Change

Name Change

Name Change

Name Change

Name Change

Total Miscellaneous Credits

Description

COMMUNITY HEALTH SYSTEMS 8 7/8% JUL 15 2015 DTD
07/25/2007 TO REDESCRIPTION (ID: 12543D-AF-7)

CHS/COMMUNITY HEALTH SYS 8 7/8% JUL 15 2015 DTD
07/25/2007 TENDERED BONDS-EXPIRES 4/4/2012 FROM
REDESCRIPTION (ID: 12599B-KU-0)

AMERIGAS PART FIN CORP SR NOTES 6 1/2% MAY 20
2021 DTD 01/20/2011 TO REDESCRIPTION
(ID: 030981-AF-1)

AMERIGAS PART FIN CORP 6 1/2% MAY 20 2021 DTD
01/20/2011 TENDERED SHARES - EXPIRATION
4/10/2012 FROM REDESCRIPTION (ID: 03099A-HH-9)

CHS/COMMUNITY HEALTH SYS 8 7/8% JUL 15 2015 DTD
07/25/2007 TENDERED BONDS-EXPIRES 4/4/2012 TO
REDESCRIPTION (ID: 12599B-KU-0)

COMMUNITY HEALTH SYSTEMS 8 7/8% JUL 15 2015 DTD
07/25/2007 FROM REDESCRIPTION (ID: 12543D-AF-7)
15,000.000

0.00

(4,000.000)

(4,357.89)

4,000.000

4,357.89

\$0.00

(15,000.000)

(15,337.50)

Quantity

Cost

(9,000.000)

(9,805.26)

9,000.000

9,805.26

Amount

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 3/1/12 to 3/31/12

TRADE ACTIVITY

Note:

S

*

indicates Short Term Realized Gain/Loss

Settled transaction was initiated in prior statement period and settled in current statement period

** Realized Gain/Loss and tax cost are shown as "N/A" in cases where we do not have appropriate cost information for all tax lots comprising the sale. Please contact your J.P. Morgan team for additional information.

Trade Date

Settle Date

2/27

3/1

3/9

3/9

3/12

3/15

3/12

3/15

3/23

3/23

Type

Selection Method Description

Settled Sales/Maturities/Redemptions

Sale

High Cost

Redemption

Pro Rata

Sale

High Cost

Sale

High Cost

Sale

Pro Rata

CASCADES INC 7 3/4% DEC 15 2017 DTD 12/03/2009

@ 103.50 FIRST UNION CAPITAL MARKETS

(ID: 146900-AG-0)

CIT GROUP INC 7% MAY 01 2017 DTD 11/04/2009

ENTIRE ISSUE CALLED @ 100.00 (ID: 125581-FX-1)

AMERICAN GENERAL FINANCE MEDIUM TERM NOTES

5.85% JUN 1 2013 DTD 6/12/2006 @ 92.25

CITIGROUP GLOBAL MARKETS INC/SALOM

(ID: 02635P-TD-5)

AMERICAN GENERAL FINANCE MEDIUM TERM NOTES

5.85% JUN 1 2013 DTD 6/12/2006 @ 92.00 MORGAN

STANLEY & CO. INCORPORATED (ID: 02635P-TD-5)

CHS/COMMUNITY HEALTH SYS 8 7/8% JUL 15 2015 DTD

07/25/2007 TENDERED BONDS-EXPIRES 4/4/2012
HOLDERS RECEIVE \$1,017.50 IN TENDER PROCEEDS
PLUS A \$30.00 CONSENT PAYMENT PLUS \$16.270833
IN ACCRUED INTEREST PER 1,000 P.A. OF BONDS
TENDERED FROM CUSIP: 12543DAF7. A PRORATION
RATE OF 0.508827202 WAS APPLIED.

(ID: 12599B-KU-0)

3/29

3/29

Redemption

Pro Rata

GOODYEAR TIRE & RUBBER C 10 1/2% MAY 15 2016

DTD 05/11/2009 ENTIRE ISSUE CALLED @ 109.137262

(ID: 382550-AZ-4)

(10,000.000)

109.10

10,913.73

(11,275.00)

(361.27) S

(5,000.000)

101.80

5,087.50

(5,447.37)

(359.87) S

(15,000.000)

92.00

13,800.00

(15,000.00)

(1,200.00) S

(5,000.000)

(5,000.000)

100.00

92.30

5,000.00

4,612.50

(5,006.25)

(5,000.00)

(6.25) S

(387.50) S

Quantity

(5,000.000)

Per Unit

Amount

103.50

Proceeds

5,175.00

Tax Cost

(5,237.50)

Realized

Gain/Loss

(62.50) S*

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 3/1/12 to 3/31/12

Trade Date

Settle Date

3/29

3/29

Type

Selection Method Description

Settled Sales/Maturities/Redemptions

Sale

Pro Rata

AMERIGAS PART FIN CORP 6 1/2% MAY 20 2021 DTD

01/20/2011 TENDERED SHARES - EXPIRATION

4/10/2012 HOLDERS RECEIVE \$1,020.00 + \$30.00

CONSIDERATION + ACCRUED INTEREST OF \$23.111111

PER \$1,000.00 P.A. OF BONDS TENDERED AT A

PRORATION RATE OF 0.5231525304. ORIGINAL CUSIP:

030981AF1. (ID: 03099A-HH-9)

Total Settled Sales/Maturities/Redemptions

\$51,728.73

(\$46,966.12)

(\$2,377.39) S

Quantity

(7,000.000)

Per Unit

Amount

102.00

Proceeds

7,140.00

Tax Cost

N/A **

Realized

Gain/Loss

N/A

Trade Date

Settle Date

Type

Description

Settled Securities Purchased

3/2

Purchase

3/7

3/5

3/8

3/5

3/8

3/7

3/12

3/9

3/14

Purchase

Purchase

Purchase

Purchase

AVIS BUDGET CAR RENTAL 9 5/8% MAR 15 2018 DTD
03/10/2010 @ 109.50 CSI US INSTITUTIONAL DESK
(ID: 053773-AL-1)

AVIS BUDGET CAR RENTAL 9 5/8% MAR 15 2018 DTD
03/10/2010 @ 109.25 MLPFS INC/FIXED INCOME
(ID: 053773-AL-1)

AVIS BUDGET CAR RENTAL 9 5/8% MAR 15 2018 DTD
03/10/2010 @ 109.50 FIRST UNION CAPITAL MARKETS
(ID: 053773-AL-1)

BOISE PAPER HDG CO ISSR 8% APR 01 2020 DTD
03/19/2010 @ 111.00 FIRST UNION CAPITAL MARKETS
(ID: 09747G-AB-9)

BOISE PAPER HDG CO ISSR 8% APR 01 2020 DTD
03/19/2010 @ 111.00 FIRST UNION CAPITAL MARKETS
(ID: 09747G-AB-9)

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2,000.000

111.00

(2,220.00)

3,000.000

111.00

(3,330.00)

1,000.000

109.50

(1,095.00)

2,000.000

109.30

(2,185.00)

Quantity

2,000.000

Per Unit

Amount

109.50

Market Cost

(2,190.00)

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 3/1/12 to 3/31/12

Trade Date

Settle Date

Type

Settled Securities Purchased

3/15

Purchase

3/20

3/15

3/20

3/15

3/20

3/15

3/20

3/16

3/21

3/16

3/21

3/16

3/21

3/16

3/21

3/19

3/23

3/20

3/23

Purchase

Purchase

Purchase

Purchase

Purchase

Purchase

Purchase

Purchase

Purchase

Description

CIT GROUP INC 5 1/4% MAR 15 2018 DTD 03/15/2012

@ 100.75 UBS SECURITIES LLC (ID: 125581-GL-6)

CIT GROUP INC 5 1/4% MAR 15 2018 DTD 03/15/2012

@ 100.75 GOLDMAN SACHS & CO. (ID: 125581-GL-6)

CIT GROUP INC 5 1/4% MAR 15 2018 DTD 03/15/2012

@ 100.75 MLPFS INC/FIXED INCOME

(ID: 125581-GL-6)

CIT GROUP INC 5 1/4% MAR 15 2018 DTD 03/15/2012

@ 100.75 DEUTSCHE BANK ALEX BROWN

(ID: 125581-GL-6)

MERRILL LYNCH & CO MEDIUM TERM NOTES 6 7/8% APR

25 2018 DTD 04/25/2008 @ 110.463 CREDIT SUISSE

FIRST BOSTON LLC (ID: 59018Y-N6-4)

QEP RESOURCES INC 5 3/8% OCT 01 2022 DTD

03/01/2012 @ 99.00 GOLDMAN SACHS & CO.
 (ID: 74733V-AB-6)
 QEP RESOURCES INC 5 3/8% OCT 01 2022 DTD
 03/01/2012 @ 99.25 PERSHING & COMPANY
 (ID: 74733V-AB-6)
 CIT GROUP INC 5 1/4% MAR 15 2018 DTD 03/15/2012
 @ 100.50 DEUTSCHE BANK ALEX BROWN
 (ID: 125581-GL-6)
 QEP RESOURCES INC 5 3/8% OCT 01 2022 DTD
 03/01/2012 @ 99.25 CREDIT SUISSE FIRST BOSTON
 LLC (ID: 74733V-AB-6)
 QEP RESOURCES INC 5 3/8% OCT 01 2022 DTD
 03/01/2012 @ 99.00 MLPFS INC/FIXED INCOME
 (ID: 74733V-AB-6)

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2,000.000
 99.00
 (1,980.00)
 2,000.000
 99.30
 (1,985.00)
 4,000.000
 100.50
 (4,020.00)
 2,000.000
 99.30
 (1,985.00)
 2,000.000
 99.00
 (1,980.00)
 3,000.000
 110.50
 (3,313.89)
 4,000.000
 100.80
 (4,030.00)
 Quantity
 3,000.000
 4,000.000
 5,000.000
 Per Unit
 Amount
 100.80
 100.80
 100.80
 Market Cost
 (3,022.50)
 (4,030.00)
 (5,037.50)

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 3/1/12 to 3/31/12

Trade Date

Settle Date

Type

Settled Securities Purchased

3/21

Purchase

3/26

3/21

3/26

3/21

3/26

3/23

3/28

3/22

3/29

3/27

3/30

3/27

3/30

Purchase

Purchase

Purchase

Purchase

Purchase

Purchase

Total Settled Securities Purchased

Description

QEP RESOURCES INC 5 3/8% OCT 01 2022 DTD

03/01/2012 @ 99.50 SUNTRUST CAPITAL MARKETS INC

(ID: 74733V-AB-6)

MERRILL LYNCH & CO MEDIUM TERM NOTES 6 7/8% APR

25 2018 DTD 04/25/2008 @ 110.92 GOLDMAN SACHS &

CO. (ID: 59018Y-N6-4)

QEP RESOURCES INC 5 3/8% OCT 01 2022 DTD

03/01/2012 @ 99.50 RBC CAPITAL MARKETS

CORPORATION (ID: 74733V-AB-6)

MERRILL LYNCH & CO MEDIUM TERM NOTES 6 7/8% APR

25 2018 DTD 04/25/2008 @ 110.973 MLPFS

INC/FIXED INCOME (ID: 59018Y-N6-4)

QEP RESOURCES INC 5 3/8% OCT 01 2022 DTD

03/01/2012 @ 99.4375 RBC CAPITAL MARKETS

CORPORATION (ID: 74733V-AB-6)

QEP RESOURCES INC 5 3/8% OCT 01 2022 DTD

03/01/2012 @ 99.50 FIRST UNION CAPITAL MARKETS

(ID: 74733V-AB-6)

QEP RESOURCES INC 5 3/8% OCT 01 2022 DTD

03/01/2012 @ 99.25 SUNTRUST CAPITAL MARKETS INC

(ID: 74733V-AB-6)

(\$60,114.16)

2,000.000
99.30
(1,985.00)
2,000.000
99.50
(1,990.00)
2,000.000
99.40
(1,988.75)
4,000.000
111.00
(4,438.92)
2,000.000
99.50
(1,990.00)
3,000.000
110.90
(3,327.60)
Quantity
2,000.000
Per Unit
Amount
99.50
Market Cost
(1,990.00)
Page 26 of 26

For the Period 3/1/12 to 3/31/12

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 sourced from the various issuers of the securities or they are sourced from a third party valuation provider. 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).

Bank products and services are offered through JPMorgan Chase Bank, N.A. ("JPMCB") and its banking affiliates. Securities are offered by J.P.Morgan Securities LLC ("JPMS") and, to the extent noted below, cleared through J.P. Morgan Clearing Corp. ("JPMCC").

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For the Period 3/1/12 to 3/31/12

Neither JPMS, nor JPMCC is a bank and are each separate legal entities from its bank or thrift affiliates.

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.

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