

GHISLAINE MAXWELL





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

For the Period 6/1/12 to 6/30/12

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.jpmorganonline.com](http://www.jpmorganonline.com)

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

[REDACTED]  
Table of Contents

Account Summary

Page

2

Holdings

Cash & Fixed Income

Portfolio Activity

4

17

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Page 1 of 25

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 6/1/12 to 6/30/12

Account Summary

Asset Allocation

Cash & Fixed Income

Market Value

Accruals

Market Value with Accruals

Beginning

Market Value

1,016,724.67

\$1,016,724.67

17,923.47

\$1,034,648.14

Ending

Market Value

1,038,650.80

\$1,038,650.80

16,120.89

\$1,054,771.69

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

7,568.30

14,357.83

\$1,038,650.80

16,120.89

\$1,054,771.69

Period Value

1,016,724.67

Change

In Value

21,926.13

\$21,926.13

(1,802.58)

\$20,123.55

Year-to-Date

Value

993,756.14

(11,838.14)

(\$11,838.14)

35,669.46

21,063.34

\$1,038,650.80

16,120.89

\$1,054,771.69

Estimated

69,311.13

\$69,311.13

Current

Annual Income Allocation

100%

100%

Page 2 of 25

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 6/1/12 to 6/30/12

Account Summary

Tax Summary

Interest Income

Accrued Interest Current Year

Taxable Income

Cash Receipts

Other Income & Receipts

CONTINUED

Current

Period Value

7,950.67

(382.37)

\$7,568.30

Year-to-Date

Value

37,136.31

(1,993.78)

\$35,142.53

526.93

\$526.93

Unrealized Gain/Loss

To-Date Value

\$11,007.18

ST Realized Gain/Loss

Realized Gain/Loss

Current

Period Value

(2,638.75)

(\$2,638.75)

Year-to-Date

Value

(9,319.89)

(\$9,319.89)

Cost Summary

Cash & Fixed Income

1,020,608.62

Cost

Total

\$1,020,608.62

Page 3 of 25

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 6/1/12 to 6/30/12

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

22,988.32

993,736.35

\$1,016,724.67

Ending

Market Value

40,170.37

998,480.43

\$1,038,650.80

Current

Period Value

1,038,650.80

1,020,608.62

11,007.18

69,311.13

16,120.89

5.76%

SUMMARY BY TYPE

Market

Value

56,445.37

241,960.27

652,901.23

87,343.93

\$1,038,650.80

% of Bond

Portfolio

5%  
23%  
64%  
8%  
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

40,170.37

987,367.93

11,112.50

\$1,038,650.80

% of Bond

Portfolio

3%

96%

1%

100%

US Fixed Income

Change

In Value

17,182.05

4,744.08

\$21,926.13

Current

Allocation

4%

96%

100%

Cash

Asset Categories

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

Page 4 of 25

GHISLAINE MAXWELL-HY

ACCT. [REDACTED]

For the Period 6/1/12 to 6/30/12

Note:

P indicates position adjusted for Pending Trade Activity.

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

PROCEEDS FROM PENDING SALES

Total Cash

1.00

1.00

33,840.37

6,330.00

33,840.37

6,330.00

\$40,170.37

33,840.37

6,330.00

\$40,170.37

\$0.00

\$3.38

\$0.25

US Fixed Income

P FORD MOTOR CREDIT CO

NOTES 7% OCT 1 2013

DTD 9/23/2003

345397-TZ-6 BB+ /BAA

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

Page 5 of 25

102.63

4,000.00

4,105.00

4,357.89  
(252.89)  
355.00  
163.69  
7.88%  
106.70  
6,000.00  
6,402.12  
6,465.00  
(62.88)  
420.00  
178.12  
105.00  
10,000.00  
10,500.00  
9,905.00  
595.00  
560.00  
46.66  
1.56%  
0.01%  
3.38  
0.25  
0.01% <sup>1</sup>  
Quantity  
Value  
Adjusted Tax Cost  
Original Cost  
Unrealized  
Gain/Loss  
Est. Annual Income  
Accrued Interest  
Yield  
3.77%

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 6/1/12 to 6/30/12

Price

US Fixed Income

D R HORTON INC

6 1/2% APR 15 2016

DTD 04/17/2006

23331A-AZ-2 BB- /BA2

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

100.81

5,000.00

5,040.65

4,581.50

459.15

187.50

88.02

3.53%

102.75

10,000.00

10,275.00

10,375.00

(100.00)

675.00

56.25

5.95%

106.13

15,000.00

15,918.75

16,050.00  
(131.25)  
1,162.50  
148.53  
5.95%  
103.00  
15,000.00  
15,450.00  
15,862.50  
(412.50)  
1,162.50  
245.41  
101.25  
10,000.00  
10,125.00  
10,375.00  
(250.00)  
800.00  
133.33  
6.83%  
106.00  
10,000.00  
10,600.00  
10,400.00  
200.00  
612.50  
129.30  
4.39%  
Quantity  
Value  
Adjusted Tax Cost  
Original Cost  
Unrealized  
Gain/Loss  
Est. Annual Income  
Accrued Interest  
Yield  
108.25  
10,000.00  
10,825.00  
10,495.00  
330.00  
650.00  
137.22  
4.12%  
7.61%  
Page 6 of 25

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 6/1/12 to 6/30/12

Price

US Fixed Income

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

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+ /BA1

INGLES MARKETS INC

8 7/8% MAY 15 2017

DTD 05/12/2009

457030-AG-9 BB- /B1

114.38

15,000.00

17,156.25

16,500.00

656.25

1,087.50

138.94

108.88

10,000.00

10,887.50

10,775.00

112.50

887.50

113.40

3.97%

112.00

15,000.00

16,800.00

16,052.50

747.50  
1,125.00  
187.50  
4.69%  
102.00  
20,000.00  
20,400.00  
20,150.00  
250.00  
1,500.00  
500.00  
6.99%  
110.13  
10,000.00  
11,012.50  
10,825.00  
187.50  
800.00  
35.55  
5.41%  
111.13  
10,000.00  
11,112.50  
10,600.00  
512.50  
680.00  
170.00  
95.75  
20,000.00  
19,150.00  
17,385.00  
1,765.00  
1,200.00  
100.00  
3.93%  
Quantity  
Value  
Adjusted Tax Cost  
Original Cost  
Unrealized  
Gain/Loss  
Est. Annual Income  
Accrued Interest  
Yield  
7.14%  
6.71%  
Page 7 of 25

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 6/1/12 to 6/30/12

Price

US Fixed Income

RRI ENERGY INC

7 7/8% JUN 15 2017

DTD 06/13/2007

74971X-AC-1 B- /B3

SERVICE CORP INTL

7% JUN 15 2017

DTD 06/15/2006

MULTI CPN

817565-BF-0 BB- /BA3

SMITHFIELD FOODS INC

SR NOTES 7 3/4% JUL 1 2017

DTD 6/22/2007

832248-AQ-1 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

109.00

20,000.00

21,800.00

21,450.00

350.00

1,575.00

262.50

5.88%

109.00

9,000.00

9,810.00

9,495.00

315.00

652.50

110.55

5.29%

99.50

15,000.00

14,925.00  
15,975.00  
(1,050.00)  
975.00  
368.32  
6.61%  
108.75  
10,000.00  
10,875.00  
10,850.00  
25.00  
862.50  
359.37  
6.57%  
110.63  
10,000.00  
11,062.50  
10,475.00  
587.50  
775.00  
387.50  
5.30%  
111.25  
20,000.00  
22,250.00  
21,700.00  
550.00  
1,400.00  
62.22  
4.44%  
Quantity  
Value  
Adjusted Tax Cost  
Original Cost  
Unrealized  
Gain/Loss  
Est. Annual Income  
Accrued Interest  
Yield  
93.00  
15,000.00  
13,950.00  
15,112.50  
(1,162.50)  
1,181.25  
52.50  
9.68%  
Page 8 of 25

GHISLAINE MAXWELL-HY ACCT. [REDACTED]  
For the Period 6/1/12 to 6/30/12  
Price  
US Fixed Income  
CASCADES INC  
7 3/4% DEC 15 2017  
DTD 12/03/2009  
146900-AG-0 B+ /BA3  
CLEAR CHANNEL WORLDWIDE  
9 1/4% DEC 15 2017  
DTD 06/15/2010  
18451Q-AD-0 B /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  
111.89  
10,000.00  
11,189.40  
11,080.41  
108.99  
687.50  
126.04  
4.52%  
106.50  
10,000.00  
10,650.00  
10,775.00  
(125.00)  
775.00  
163.61  
6.39%  
103.25  
20,000.00  
20,650.00

20,140.00  
510.00  
1,050.00  
309.16  
4.59%  
109.50  
5,000.00  
5,475.00  
5,470.00  
5.00  
481.25  
141.70  
7.54%  
110.75  
10,000.00  
11,075.00  
10,772.50  
302.50  
812.50  
270.83  
5.87%  
109.00  
10,000.00  
10,900.00  
11,000.00  
(100.00)  
925.00  
41.11  
7.22%  
Quantity  
Value  
Adjusted Tax Cost  
Original Cost  
Unrealized  
Gain/Loss  
Est. Annual Income  
Accrued Interest  
Yield  
100.75  
5,000.00  
5,037.50  
5,237.50  
(200.00)  
387.50  
17.22  
7.58%  
Page 9 of 25

GHISLAINE MAXWELL-HY  
ACCT. ██████████  
For the Period 6/1/12 to 6/30/12  
Price  
US Fixed Income  
ALLBRITTON COMMUNICATION  
8% MAY 15 2018  
DTD 04/30/2010  
016745-AL-5 B /B2  
P 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  
115.50  
10,000.00  
11,550.00  
11,425.00  
125.00  
862.50  
325.83  
5.77%  
103.25  
10,000.00  
10,325.00  
10,200.00  
125.00  
637.50  
106.25  
5.75%  
110.75  
10,000.00

11,075.00  
11,040.00  
35.00  
775.00  
163.61  
5.69%  
106.25  
20,000.00  
21,250.00  
21,950.00  
(700.00)  
1,625.00  
406.24  
6.87%  
103.75  
15,000.00  
15,562.50  
16,012.50  
(450.00)  
1,181.25  
393.75  
7.11%  
114.25  
7,000.00  
7,997.50  
7,735.00  
262.50  
796.25  
367.15  
8.32%  
104.50  
10,000.00  
10,450.00  
10,300.00  
150.00  
800.00  
102.22  
7.05%  
Quantity  
Value  
Adjusted Tax Cost  
Original Cost  
Unrealized  
Gain/Loss  
Est. Annual Income  
Accrued Interest  
Yield  
Page 10 of 25

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 6/1/12 to 6/30/12

Price

US Fixed Income

HCA INC

8 1/2% APR 15 2019

DTD 04/15/2010

404119-BF-5 BB /BA3

FELCOR LODGING LP

6 3/4% JUN 01 2019

DTD 05/10/2011

31430Q-BB-2 B- /B2

CINEMARK USA INC

8 5/8% JUN 15 2019

DTD 12/15/2009

172441-AS-6 B+ /B2

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

118.20

10,000.00

11,819.50

11,509.70

309.80

737.50

184.37

4.41%

117.50

20,000.00

23,500.00

23,000.00

500.00

1,700.00

75.54

115.25

15,000.00

17,287.50

16,462.50

825.00  
1,181.25  
393.75  
5.44%  
91.75  
10,000.00  
9,175.00  
10,200.00  
(1,025.00)  
725.00  
32.22  
8.86%  
110.75  
10,000.00  
11,075.00  
11,205.00  
(130.00)  
862.50  
38.33  
6.67%  
102.38  
5,000.00  
5,118.75  
5,057.50  
61.25  
337.50  
28.12  
6.32%  
Quantity  
Value  
Adjusted Tax Cost  
Original Cost  
Unrealized  
Gain/Loss  
Est. Annual Income  
Accrued Interest  
Yield  
112.00  
20,000.00  
22,400.00  
22,250.00  
150.00  
1,700.00  
358.88  
6.30%  
5.29%  
Page 11 of 25

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 6/1/12 to 6/30/12

Price

US Fixed Income

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 /BAA

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

105.00

15,000.00

15,750.00

16,556.25

(806.25)

1,237.50

309.37

7.39%

110.50

10,000.00

11,050.00

10,862.50

187.50

800.00

200.00

6.27%

111.00

15,000.00

16,650.00

16,612.50  
37.50  
1,350.00  
397.50  
7.12%  
106.50  
20,000.00  
21,300.00  
21,450.00  
(150.00)  
1,375.00  
572.90  
112.00  
10,000.00  
11,200.00  
10,945.00  
255.00  
812.50  
239.23  
5.80%  
123.73  
20,000.00  
24,745.80  
22,800.00  
1,945.80  
1,500.00  
691.66  
3.84%  
111.00  
15,000.00  
16,650.00  
16,687.50  
(37.50)  
1,387.50  
61.66  
7.31%  
Quantity  
Value  
Adjusted Tax Cost  
Original Cost  
Unrealized  
Gain/Loss  
Est. Annual Income  
Accrued Interest  
Yield  
6.14%  
Page 12 of 25

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 6/1/12 to 6/30/12

Price

US Fixed Income

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+ /BAA

OMNICARE INC

7 3/4% JUN 01 2020

DTD 05/18/2010

681904-AM-0 BB /BA3

RANGE RESOURCES CORP

6 3/4% AUG 01 2020

DTD 08/12/2010

75281A-AL-3 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

110.00

15,000.00

16,500.00

16,050.00

450.00

1,012.50

298.12

5.23%

110.75

10,000.00

11,075.00

10,950.00

125.00

775.00

292.77

103.50

15,000.00

15,525.00

15,637.50

(112.50)  
1,237.50  
412.50  
6.05%  
108.50  
9,000.00  
9,765.00  
9,720.00  
45.00  
607.50  
253.12  
5.44%  
121.75  
10,000.00  
12,175.00  
11,675.00  
500.00  
712.50  
118.75  
109.00  
15,000.00  
16,350.00  
16,320.00  
30.00  
1,162.50  
96.87  
3.88%  
Quantity  
Value  
Adjusted Tax Cost  
Original Cost  
Unrealized  
Gain/Loss  
Est. Annual Income  
Accrued Interest  
Yield  
96.50  
10,000.00  
9,650.00  
10,437.50  
(787.50)  
737.50  
184.37  
7.99%  
6.29%  
7.66%  
Page 13 of 25

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 6/1/12 to 6/30/12

Price

US Fixed Income

ARCH COAL INC

7 1/4% OCT 01 2020

DTD 08/09/2010

039380-AC-4 B- /B3

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

COVANTA HOLDING CORP

SR NOTES 7 1/4% DEC 01 2020

DTD 12/01/2010

22282E-AD-4 B+ /BA3

INTL LEASE FINANCE CORP

8 1/4% DEC 15 2020

DTD 12/07/2010

459745-GF-6 BBB /BA3

CROWN AMER/CAP CORP III

6 1/4% FEB 01 2021

DTD 08/01/2011

22818V-AB-3 BB /BA3

KEY ENERGY SERVICES INC

6 3/4% MAR 01 2021

DTD 03/04/2011

492914-AS-5 BB- /B1

97.50

5,000.00

4,875.00

5,127.50

(252.50)

337.50

112.50

7.14%

109.25

15,000.00

16,387.50

16,262.50

125.00

937.50

390.61

4.92%

114.52

15,000.00

17,177.55

16,540.00  
637.55  
1,237.50  
54.99  
6.03%  
108.34  
3,000.00  
3,250.23  
3,255.00  
(4.77)  
217.50  
18.12  
5.97%  
109.75  
20,000.00  
21,950.00  
21,450.00  
500.00  
1,500.00  
316.66  
5.99%  
110.50  
15,000.00  
16,575.00  
16,012.50  
562.50  
1,031.25  
257.80  
5.29%  
Quantity  
Value  
Adjusted Tax Cost  
Original Cost  
Unrealized  
Gain/Loss  
Est. Annual Income  
Accrued Interest  
Yield  
84.50  
3,000.00  
2,535.00  
3,090.00  
(555.00)  
217.50  
54.37  
10.05%  
Page 14 of 25

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 6/1/12 to 6/30/12

Price

US Fixed Income

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

CCO HLDGS LLC/CAP CORP

6 5/8% JAN 26 2012

DTD 01/31/2022

1248EP-AX-1 BB- /B1

CHESAPEAKE MIDSTREAM PT

6.125% JUL 15 2022

DTD 01/11/2012

16524R-AE-3 BB- /BA3

COVANTA HOLDING CORP

6 3/8% OCT 01 2022

DTD 03/19/2012

22282E-AE-2 B+ /BA3

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+ /BAA

100.25

20,000.00

20,050.00

19,861.25

188.75

1,075.00

358.32

125.25

10,000.00

12,525.00

11,475.00

1,050.00

745.00

341.45

5.34%

105.70

7,000.00

7,398.93

7,210.00  
188.93  
446.25  
126.43  
5.63%  
98.00  
4,000.00  
3,920.00  
3,930.00  
(10.00)  
245.00  
115.69  
6.40%  
107.00  
6,000.00  
6,420.00  
5,970.00  
450.00  
397.50  
172.24  
5.67%  
108.50  
15,000.00  
16,275.00  
15,900.00  
375.00  
1,256.25  
474.57  
7.09%  
100.50  
7,000.00  
7,035.00  
N/A \*\*  
N/A  
455.00  
51.81  
6.42%  
Quantity  
Value  
Adjusted Tax Cost  
Original Cost  
Unrealized  
Gain/Loss  
Est. Annual Income  
Accrued Interest  
Yield  
5.32%  
Page 15 of 25

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 6/1/12 to 6/30/12

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

\$998,480.43

\$980,438.25

\$11,007.18

100.00

20,000.00

20,000.00

20,275.00

(275.00)

1,349.00

502.12

108.50

15,000.00

16,275.00

16,428.75

(153.75)

1,226.25

156.67

\$69,307.75

\$16,120.64

6.74%

Quantity

Value

Adjusted Tax Cost

Original Cost

Unrealized

Gain/Loss

Est. Annual Income

Accrued Interest

Yield

117.25

20,000.00

23,450.00

21,912.50

1,537.50

1,600.00

266.66

6.43%

7.51%

6.00%

Page 16 of 25

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 6/1/12 to 6/30/12

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

29,911.25

(25,000.00)

\$4,911.25

\$33,840.37

\* 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

129,967.22

(141,509.16)

(\$11,541.94)

-Current

Period

Value

21,360.82

7,568.30

\$7,568.30

Year-To-Date

Value\*

-35,669.46

\$35,669.46

(11,838.14)

(\$11,838.14)

Page

17 of 25

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 6/1/12 to 6/30/12

Portfolio Activity Detail

INFLOWS & OUTFLOWS

Type

Settle Date Selection Method

Income

6/1

6/1

6/1

6/1

6/1

6/1

6/1

6/1

6/4

6/4

Corporate Interest

Corporate Interest

Corporate Interest

Corporate Interest

Corporate Interest

Interest Income

Accrued Int Paid

Accrued Int Recd

Accrued Int Recd

Accrued Int Paid

Description

HOST HOTELS & RESORTS LP 6 3/4% JUN 01 2016 DTD

04/04/2006 (ID: 44108E-BA-5)

LENNAR CORPORATION 5.6% MAY 31 2015 DTD

4/28/2005 (ID: 526057-AS-3)

OMNICARE INC 7 3/4% JUN 01 2020 DTD 05/18/2010

(ID: 681904-AM-0)

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

(ID: 852061-AD-2)

COVANTA HOLDING CORP SR NOTES 7 1/4% DEC 01

2020 DTD 12/01/2010 (ID: 22282E-AD-4)

DEPOSIT SWEEP INTEREST FOR MAY @ .01% RATE ON

NET AVG COLLECTED BALANCE OF \$33,044.87 AS OF

06/01/12

RANGE RESOURCES CORP 6 3/4% AUG 01 2020 DTD

08/12/2010 @ 108.50 MLPFS INC/FIXED INCOME

TRADE DATE 05/29/12 (ID: 75281A-AL-3)

FOREST OIL CORPORATION 7 1/4% JUN 15 2019 DTD

12/15/2007 (ID: 346091-AZ-4)

FOREST OIL CORPORATION 7 1/4% JUN 15 2019 DTD

12/15/2007 (ID: 346091-AZ-4)

COVANTA HOLDING CORP SR NOTES 7 1/4% DEC 01

2020 DTD 12/01/2010 @ 108.75 MORGAN STANLEY &

CO. INCORPORATED TRADE DATE 05/30/12

(ID: 22282E-AD-4)

Page 18 of 25

9,000.000

1,000.000

2,000.000

0.00

0.033

0.034

0.001

300.87

34.03

(1.21)

3,000.000

0.00

0.023

(67.50)

Quantity

Cost

10,000.000

10,000.000

15,000.000

20,000.000

1,000.000

Per Unit

Amount

0.034

0.028

0.039

0.03

0.036

Amount

337.50

280.00

581.25

600.00

36.25

0.28

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 6/1/12 to 6/30/12

Type

Settle Date Selection Method

Income

6/4

6/6

6/6

Accrued Int Paid

Accrued Int Paid

Accrued Int Paid

Description

RANGE RESOURCES CORP 6 3/4% AUG 01 2020 DTD

08/12/2010 @ 108.25 MLPFS INC/FIXED INCOME

TRADE DATE 05/30/12 (ID: 75281A-AL-3)

RANGE RESOURCES CORP 6 3/4% AUG 01 2020 DTD

08/12/2010 @ 107.50 CREDIT SUISSE FIRST BOSTON

LLC TRADE DATE 06/01/12 (ID: 75281A-AL-3)

COVANTA HOLDING CORP 6 3/8% OCT 01 2022 DTD

03/19/2012 @ 102.375 RBC CAPITAL MARKETS

CORPORATION TRADE DATE 06/01/12

(ID: 22282E-AE-2)

6/7

Accrued Int Paid

RANGE RESOURCES CORP 6 3/4% AUG 01 2020 DTD

08/12/2010 @ 107.50 MORGAN STANLEY & CO.

INCORPORATED TRADE DATE 06/04/12

(ID: 75281A-AL-3)

6/8

6/8

6/8

6/11

6/11

Accrued Int Recd

Accrued Int Recd

Accrued Int Recd

Accrued Int Paid

Accrued Int Recd

RRI ENERGY INC 7 7/8% JUN 15 2017 DTD

06/13/2007 (ID: 74971X-AC-1)

FORD MOTOR COMPANY GLOBAL LANDMARK SECURITIES

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

(ID: 345370-CA-6)

RRI ENERGY INC 7 7/8% JUN 15 2017 DTD

06/13/2007 (ID: 74971X-AC-1)

CHESAPEAKE MIDSTREAM PT 6.125% JUL 15 2022 DTD

01/11/2012 @ 98.25 BARCLAYS CAPITAL INC FIXED

INCOME TRADE DATE 06/06/12 (ID: 16524R-AE-3)

FORD MOTOR COMPANY GLOBAL LANDMARK SECURITIES

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

(ID: 345370-CA-6)

3,000.000  
0.03  
90.02  
2,000.000  
2,000.000  
0.00  
0.038  
0.026  
75.69  
(51.04)  
3,000.000  
2,000.000  
0.038  
0.029  
113.53  
58.77  
2,000.000  
0.00  
0.024  
(47.25)  
2,000.000  
0.00  
0.014  
(27.27)  
2,000.000  
0.00  
0.023  
(46.88)  
Quantity  
Cost  
2,000.000  
0.00  
Per Unit  
Amount  
0.023  
Amount  
(46.13)  
Page 19 of 25

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 6/1/12 to 6/30/12

Type

Settle Date Selection Method

Income

6/11

Accrued Int Paid

Description

COVANTA HOLDING CORP 6 3/8% OCT 01 2022 DTD

03/19/2012 @ 103.50 MORGAN STANLEY & CO.

INCORPORATED TRADE DATE 06/06/12

(ID: 22282E-AE-2)

6/11

6/11

6/15

6/15

6/15

6/15

6/15

6/15

6/15

6/15

6/15

Accrued Int Paid

Accrued Int Recd

Accrued Int Paid

Foreign Interest

Corporate Interest

CHESAPEAKE MIDSTREAM PT 6.125% JUL 15 2022 DTD

01/11/2012 @ 98.25 MLPFS INC/FIXED INCOME TRADE

DATE 06/06/12 (ID: 16524R-AE-3)

RRI ENERGY INC 7 7/8% JUN 15 2017 DTD

06/13/2007 (ID: 74971X-AC-1)

FELCOR LODGING LP 6 3/4% JUN 01 2019 DTD

05/10/2011 @ 100.75 MLPFS INC/FIXED INCOME

TRADE DATE 06/12/12 (ID: 31430Q-BB-2)

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

(ID: 146900-AG-0)

CINEMARK USA INC 8 5/8% JUN 15 2019 DTD

12/15/2009 (ID: 172441-AS-6)

CLEAR CHANNEL WORLDWIDE 9 1/4% DEC 15 2017 DTD

06/15/2010 (ID: 18451Q-AD-0)

FOREST OIL CORPORATION 7 1/4% JUN 15 2019 DTD

12/15/2007 (ID: 346091-AZ-4)

HANESBRANDS INC 8% DEC 15 2016 DTD 12/10/2009

(ID: 410345-AF-9)  
INTL LEASE FINANCE CORP 8 1/4% DEC 15 2020 DTD  
12/07/2010 (ID: 459745-GF-6)  
LIMITED BRANDS INC 8 1/2% JUN 15 2019 DTD  
12/15/2009 (ID: 532716-AR-8)  
RRI ENERGY INC 7 7/8% JUN 15 2017 DTD  
06/13/2007 (ID: 74971X-AC-1)

5,000.000  
10,000.000  
10,000.000  
10,000.000  
10,000.000  
15,000.000  
20,000.000  
15,000.000

0.039  
0.043  
0.046  
0.036  
0.04  
0.041  
0.043  
0.039

193.75  
431.25  
462.50  
362.50  
400.00  
618.75  
850.00  
590.63

Page 20 of 25  
1,000.000

3,000.000  
0.00  
0.039  
0.003  
38.50  
(7.88)

2,000.000  
0.00  
0.026  
(51.04)

Quantity  
Cost  
2,000.000  
0.00

Per Unit  
Amount  
0.015  
Amount

(29.04)

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 6/1/12 to 6/30/12

Type

Settle Date Selection Method

Income

6/15

6/15

6/15

6/15

6/15

6/15

6/15

6/20

Corporate Interest

Corporate Interest

Accrued Int Recd

Accrued Int Paid

Total Income

Description

SERVICE CORP INTL 7% JUN 15 2017 DTD 06/15/2006

MULTI CPN (ID: 817565-BF-0)

UNITED RENTALS NORTH AM 9 1/4% DEC 15 2019 DTD

11/17/2009 (ID: 911365-AU-8)

NAVISTAR INTL CORP SR NOTES 8 1/4% NOV 01 2021

DTD 10/28/2009 (ID: 63934E-AM-0)

NAVISTAR INTL CORP SR NOTES 8 1/4% NOV 01 2021

DTD 10/28/2009 (ID: 63934E-AM-0)

NAVISTAR INTL CORP SR NOTES 8 1/4% NOV 01 2021

DTD 10/28/2009 (ID: 63934E-AM-0)

NAVISTAR INTL CORP SR NOTES 8 1/4% NOV 01 2021

DTD 10/28/2009 (ID: 63934E-AM-0)

NAVISTAR INTL CORP SR NOTES 8 1/4% NOV 01 2021

DTD 10/28/2009 (ID: 63934E-AM-0)

FELCOR LODGING LP 6 3/4% JUN 01 2019 DTD

05/10/2011 @ 101.75 CITIGROUP GLOBAL MARKETS

INC/SALOM TRADE DATE 06/15/12 (ID: 31430Q-BB-2)

\$7,568.30

Quantity

Cost

20,000.000

15,000.000

2,000.000

2,000.000

2,000.000

2,000.000

2,000.000

2,000.000

0.00  
Per Unit  
Amount

0.035

0.046

0.01

0.01

0.01

0.01

0.01

0.004

Amount

700.00

693.75

20.17

20.17

20.17

20.17

20.17

(7.13)

Page 21 of 25

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 6/1/12 to 6/30/12

TRADE ACTIVITY

Note:

S

\*

Trade Date

Settle Date

5/29

6/1

5/30

6/4

6/5

6/8

6/5

6/8

6/5

6/8

6/6

6/11

6/6

6/11

6/12

6/15

indicates Short Term Realized Gain/Loss

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

Type

Selection Method Description

Settled Sales/Maturities/Redemptions

Sale

High Cost

FOREST OIL CORPORATION 7 1/4% JUN 15 2019 DTD

12/15/2007 @ 92.25 MLPFS INC/FIXED INCOME

(ID: 346091-AZ-4)

FOREST OIL CORPORATION 7 1/4% JUN 15 2019 DTD

12/15/2007 @ 92.00 RBC CAPITAL MARKETS

CORPORATION (ID: 346091-AZ-4)  
RRI ENERGY INC 7 7/8% JUN 15 2017 DTD  
06/13/2007 @ 86.125 CREDIT SUISSE FIRST BOSTON  
LLC (ID: 74971X-AC-1)  
FORD MOTOR COMPANY GLOBAL LANDMARK SECURITIES  
NOTES 7.45% JUL 16 2031 DTD 7/16/99 @ 127.375  
CITIGROUP GLOBAL MARKETS INC/SALOM  
(ID: 345370-CA-6)  
RRI ENERGY INC 7 7/8% JUN 15 2017 DTD  
06/13/2007 @ 86.50 UBS SECURITIES LLC  
(ID: 74971X-AC-1)  
FORD MOTOR COMPANY GLOBAL LANDMARK SECURITIES  
NOTES 7.45% JUL 16 2031 DTD 7/16/99 @ 128.75  
CITIGROUP GLOBAL MARKETS INC/SALOM  
(ID: 345370-CA-6)  
RRI ENERGY INC 7 7/8% JUN 15 2017 DTD  
06/13/2007 @ 86.50 MORGAN STANLEY & CO.  
INCORPORATED (ID: 74971X-AC-1)  
NAVISTAR INTL CORP SR NOTES 8 1/4% NOV 01 2021  
DTD 10/28/2009 @ 90.00 GOLDMAN SACHS & CO.  
(ID: 63934E-AM-0)

Page 22 of 25

(2,000.000)  
90.00  
1,800.00  
(2,197.50)  
(397.50) S  
(1,000.000)  
86.50  
865.00  
(1,007.50)  
(142.50) S  
(3,000.000)  
128.80  
3,862.50  
(3,660.00)  
202.50 S  
(2,000.000)  
86.50  
1,730.00  
(2,015.00)  
(285.00) S  
(2,000.000)  
127.40  
2,547.50  
(2,445.00)  
102.50 S  
(3,000.000)  
86.10  
2,583.75  
(3,022.50)

(438.75) S  
(1,000.000)  
92.00  
920.00  
(1,020.00)  
(100.00) S\*  
Quantity  
(9,000.000)  
Per Unit  
Amount  
92.30  
Proceeds  
8,302.50  
Tax Cost  
(9,180.00)  
Realized  
Gain/Loss  
(877.50) S\*

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 6/1/12 to 6/30/12

Trade Date

Settle Date

6/12

6/15

6/12

6/15

6/12

6/15

6/12

6/15

Type

Selection Method Description

Settled Sales/Maturities/Redemptions

Sale

High Cost

Sale

High Cost

Sale

High Cost

Sale

High Cost

NAVISTAR INTL CORP SR NOTES 8 1/4% NOV 01 2021  
DTD 10/28/2009 @ 90.00 CITIGROUP GLOBAL MARKETS  
INC/SALOM (ID: 63934E-AM-0)

NAVISTAR INTL CORP SR NOTES 8 1/4% NOV 01 2021  
DTD 10/28/2009 @ 90.00 JEFFERIES & COMPANY  
(ID: 63934E-AM-0)

NAVISTAR INTL CORP SR NOTES 8 1/4% NOV 01 2021  
DTD 10/28/2009 @ 90.00 STERNE, AGEE, AND LEACH  
INC (ID: 63934E-AM-0)

NAVISTAR INTL CORP SR NOTES 8 1/4% NOV 01 2021  
DTD 10/28/2009 @ 95.00 CITIGROUP GLOBAL MARKETS  
INC/SALOM (ID: 63934E-AM-0)

Total Settled Sales/Maturities/Redemptions

\$29,911.25

(\$33,337.50)

(\$3,426.25) S

(2,000.000)

95.00

1,900.00

(2,197.50)

(297.50) S

(2,000.000)

90.00

1,800.00

(2,197.50)

(397.50) S

(2,000.000)

90.00

1,800.00  
 (2,197.50)  
 (397.50) S  
 Quantity  
 (2,000.000)  
 Per Unit  
 Amount  
 90.00  
 Proceeds  
 1,800.00  
 Tax Cost  
 (2,197.50)  
 Realized  
 Gain/Loss  
 (397.50) S  
 Trade Date  
 Settle Date  
 Type  
 Description  
 Settled Securities Purchased  
 5/29  
 Purchase  
 6/1  
 5/30  
 6/4  
 5/30  
 6/4  
 Purchase  
 Purchase  
 RANGE RESOURCES CORP 6 3/4% AUG 01 2020 DTD  
 08/12/2010 @ 108.50 MLPFS INC/FIXED INCOME  
 (ID: 75281A-AL-3)  
 COVANTA HOLDING CORP SR NOTES 7 1/4% DEC 01  
 2020 DTD 12/01/2010 @ 108.75 MORGAN STANLEY &  
 CO. INCORPORATED (ID: 22282E-AD-4)  
 RANGE RESOURCES CORP 6 3/4% AUG 01 2020 DTD  
 08/12/2010 @ 108.25 MLPFS INC/FIXED INCOME  
 (ID: 75281A-AL-3)  
 Page 23 of 25  
 2,000.000  
 108.30  
 (2,165.00) \*  
 2,000.000  
 108.80  
 (2,175.00) \*  
 Quantity  
 3,000.000  
 Per Unit  
 Amount  
 108.50  
 Market Cost

(3,255.00) \*

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 6/1/12 to 6/30/12

Trade Date

Settle Date

Type

Settled Securities Purchased

6/1

Purchase

6/6

6/1

6/6

6/4

6/7

6/6

6/11

6/6

6/11

6/6

6/11

6/12

6/15

6/15

6/20

Purchase

Purchase

Total Settled Securities Purchased

Purchase

Purchase

Purchase

Purchase

Purchase

Description

RANGE RESOURCES CORP 6 3/4% AUG 01 2020 DTD  
08/12/2010 @ 107.50 CREDIT SUISSE FIRST BOSTON  
LLC (ID: 75281A-AL-3)

COVANTA HOLDING CORP 6 3/8% OCT 01 2022 DTD  
03/19/2012 @ 102.375 RBC CAPITAL MARKETS  
CORPORATION (ID: 22282E-AE-2)

RANGE RESOURCES CORP 6 3/4% AUG 01 2020 DTD  
08/12/2010 @ 107.50 MORGAN STANLEY & CO.  
INCORPORATED (ID: 75281A-AL-3)

CHESAPEAKE MIDSTREAM PT 6.125% JUL 15 2022 DTD  
01/11/2012 @ 98.25 BARCLAYS CAPITAL INC FIXED  
INCOME (ID: 16524R-AE-3)

COVANTA HOLDING CORP 6 3/8% OCT 01 2022 DTD  
03/19/2012 @ 103.50 MORGAN STANLEY & CO.  
INCORPORATED (ID: 22282E-AE-2)

CHESAPEAKE MIDSTREAM PT 6.125% JUL 15 2022 DTD  
01/11/2012 @ 98.25 MLPFS INC/FIXED INCOME  
(ID: 16524R-AE-3)

FELCOR LODGING LP 6 3/4% JUN 01 2019 DTD

05/10/2011 @ 100.75 MLPFS INC/FIXED INCOME  
(ID: 31430Q-BB-2)  
FELCOR LODGING LP 6 3/4% JUN 01 2019 DTD  
05/10/2011 @ 101.75 CITIGROUP GLOBAL MARKETS  
INC/SALOM (ID: 31430Q-BB-2)  
(\$25,000.00)  
2,000.000  
101.80  
(2,035.00)  
3,000.000  
100.80  
(3,022.50)  
2,000.000  
98.30  
(1,965.00)  
2,000.000  
103.50  
(2,070.00)  
2,000.000  
98.30  
(1,965.00)  
2,000.000  
107.50  
(2,150.00)  
2,000.000  
102.40  
(2,047.50)  
Quantity  
2,000.000  
Per Unit  
Amount  
107.50  
Market Cost  
(2,150.00)  
Page 24 of 25

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 6/1/12 to 6/30/12

Trade Date

Type

Est. Settle Date Selection Method Description

Pending Sales, Maturities, Redemptions

7/16

Redemption

7/16

6/29

7/5

6/29

7/5

6/29

7/5

Sale

Sale

Sale

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

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

FORD MOTOR CREDIT CO NOTES 7% OCT 1 2013 DTD

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

FORD MOTOR CREDIT CO NOTES 7% OCT 1 2013 DTD

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

FORD MOTOR CREDIT CO NOTES 7% OCT 1 2013 DTD

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

Total Pending Sales, Maturities, Redemptions

Quantity

(2,000.000)

(1,000.000)

(1,000.000)

(2,000.000)

Per Unit

Amount

103.00

106.75

106.75

106.75

Proceeds

2,060.00

1,067.50

1,067.50

2,135.00

\$6,330.00

Tax Cost

(2,210.00)

(1,077.50)

(1,077.50)

(2,155.00)

(\$6,520.00)

Realized

Gain/Loss

(150.00) S

(10.00) S

(10.00) S

(20.00) S

(\$190.00) S

Page 25 of 25

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For the Period 6/1/12 to 6/30/12

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.

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. When J.P. Morgan is unable to obtain a price from an internal or outside source for a particular ARS, the price column on your statement will indicate "unpriced".

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.

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.

In cases where we are unable to obtain a current market value from an internal or outside source for a particular security, the price column on your statement will indicate "unpriced". Although such securities may have value, please note that the value of a security indicated as "unpriced" will not be included in your overall current market value as reflected on the statement.

J.P. Morgan makes no representation, warranty or guarantee, express or implied, that any quoted value represents the actual terms at which 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.

When we are unable to obtain a current value from an internal or outside source for a particular security, the price column on your statement will indicate "unpriced".

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

Disclosures Page 1 of 2

For the Period 6/1/12 to 6/30/12

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).

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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