

GHISLAINE MAXWELL





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

For the Period 7/1/12 to 7/31/12

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.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]  
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Account Summary

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Holdings

Cash & Fixed Income

Portfolio Activity

4

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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/12 to 7/31/12

Account Summary

Asset Allocation

Cash & Fixed Income

Market Value

Accruals

Market Value with Accruals

Beginning

Market Value

1,038,650.80

\$1,038,650.80

16,120.89

\$1,054,771.69

Ending

Market Value

1,053,309.36

\$1,053,309.36

19,476.73

\$1,072,786.09

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

1,038,650.80

(3,993.92)

(\$3,993.92)

2,541.17

16,111.31

\$1,053,309.36

19,476.73

\$1,072,786.09

Change

In Value

14,658.56

\$14,658.56

3,355.84

\$18,014.40

Year-to-Date

Value

993,756.14

(15,832.06)

(\$15,832.06)

38,210.63

37,174.65  
\$1,053,309.36  
19,476.73  
\$1,072,786.09

Estimated  
70,224.95  
\$70,224.95

Current  
Annual Income Allocation

100%  
100%

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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/12 to 7/31/12

Account Summary

Tax Summary

Interest Income

Accrued Interest Current Year

Accrued Interest Subsequent Year

Taxable Income

Cash Receipts

Other Income & Receipts

CONTINUED

Current

Period Value

2,856.54

(375.57)

(19.80)

\$2,461.17

80.00

\$80.00

Year-to-Date

Value

39,992.85

(2,369.35)

(19.80)

\$37,603.70

606.93

\$606.93

Unrealized Gain/Loss

To-Date Value

\$27,475.65

ST Realized Gain/Loss

LT Realized Gain/Loss

Realized Gain/Loss

Current

Period Value

(333.89)

(415.75)

(\$749.64)

Year-to-Date

Value

(9,503.78)

(415.75)

(\$9,919.53)

Cost Summary

Cash & Fixed Income

1,018,556.23

Cost

Total

\$1,018,556.23

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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/12 to 7/31/12

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

40,170.37

998,480.43

\$1,038,650.80

Ending

Market Value

23,065.37

1,030,243.99

\$1,053,309.36

Current

Period Value

1,053,309.36

1,018,556.23

27,475.65

70,224.95

19,476.73

5.57%

SUMMARY BY TYPE

Market

Value

40,147.07

253,014.15

675,189.54

84,958.60

\$1,053,309.36

% of Bond

Portfolio

3%  
24%  
65%  
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

23,065.37

1,019,110.29

11,133.70

\$1,053,309.36

% of Bond

Portfolio

2%

97%

1%

100%

US Fixed Income

Change

In Value

(17,105.00)

31,763.56

\$14,658.56

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 7/1/12 to 7/31/12

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

22,035.37

1,030.00

22,035.37

1,030.00

\$23,065.37

22,035.37

1,030.00

\$23,065.37

\$0.00

\$2.20

\$0.34

US Fixed Income

LENNAR CORPORATION

5.6% MAY 31 2015

DTD 4/28/2005

526057-AS-3 B+ /B2

CITYCENTER HLDGS/FINANCE

7 5/8% JAN 15 2016

DTD 07/15/2011

178760-AB-0 B /B1

D R HORTON INC

6 1/2% APR 15 2016

DTD 04/17/2006

23331A-AZ-2 BB- /BA2

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110.00

10,000.00

11,000.00

10,495.00

505.00  
650.00  
191.38  
3.59%  
105.75  
5,000.00  
5,287.50  
5,275.00  
12.50  
381.25  
16.94  
5.76%  
0.01%  
2.20  
0.34  
0.01% <sup>1</sup>  
Quantity  
Value  
Adjusted Tax Cost  
Original Cost  
Unrealized  
Gain/Loss  
Est. Annual Income  
Accrued Interest  
Yield  
105.00  
10,000.00  
10,500.00  
9,905.00  
595.00  
560.00  
93.33  
3.72%

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/12 to 7/31/12

Price

US Fixed Income

HEALTH MANAGEMENT ASSOCIATION

6 1/8% APR 15 2016

DTD 04/21/2006

421933-AH-5 BB- /NR

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- /CAA

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

111.34

10,000.00

11,133.70

10,600.00

533.70

680.00

226.66

3.83%

103.57

5,000.00

5,178.30

4,581.50

596.80

187.50

9.89

2.79%

103.00

10,000.00

10,300.00

10,375.00  
(75.00)  
675.00  
112.50  
5.86%  
106.38  
15,000.00  
15,956.25  
16,050.00  
(93.75)  
1,162.50  
245.41  
5.85%  
104.00  
15,000.00  
15,600.00  
15,862.50  
(262.50)  
1,162.50  
342.28  
86.38  
10,000.00  
8,637.50  
10,375.00  
(1,737.50)  
800.00  
200.00  
6.51%  
107.33  
10,000.00  
10,732.70  
10,400.00  
332.70  
612.50  
180.34  
3.98%  
Quantity  
Value  
Adjusted Tax Cost  
Original Cost  
Unrealized  
Gain/Loss  
Est. Annual Income  
Accrued Interest  
Yield  
12.67%  
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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/12 to 7/31/12

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

AIRCASTLE LTD

6.75% APR 15 2017

DTD 06/06/2012

00928Q-AF-8 BB+ /BA3

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

115.73

15,000.00

17,358.90

16,500.00

858.90

1,087.50

229.57

108.79

10,000.00

10,879.00

10,775.00

104.00

887.50

187.36

3.64%

112.94

15,000.00

16,941.00

16,052.50

888.50  
1,125.00  
281.25  
4.45%  
105.25  
2,000.00  
2,105.00  
2,095.00  
10.00  
102.83  
20,000.00  
20,566.80  
20,150.00  
416.80  
1,500.00  
625.00  
6.77%  
110.75  
10,000.00  
11,075.00  
10,825.00  
250.00  
800.00  
102.22  
5.22%  
Quantity  
Value  
Adjusted Tax Cost  
Original Cost  
Unrealized  
Gain/Loss  
Est. Annual Income  
Accrued Interest  
Yield  
101.38  
20,000.00  
20,275.00  
17,385.00  
2,890.00  
1,200.00  
200.00  
5.64%  
6.69%  
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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/12 to 7/31/12

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 /B1

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

110.00

20,000.00

22,000.00

21,450.00

550.00

1,575.00

393.74

5.64%

110.13

9,000.00

9,911.25

9,495.00

416.25

652.50

164.93

5.03%

100.50

15,000.00

15,075.00  
15,975.00  
(900.00)  
975.00  
449.58  
6.38%  
109.00  
10,000.00  
10,900.00  
10,850.00  
50.00  
862.50  
433.64  
6.49%  
111.60  
10,000.00  
11,159.70  
10,475.00  
684.70  
775.00  
64.58  
5.05%  
112.89  
20,000.00  
22,577.80  
21,700.00  
877.80  
1,400.00  
178.88  
4.06%  
Quantity  
Value  
Adjusted Tax Cost  
Original Cost  
Unrealized  
Gain/Loss  
Est. Annual Income  
Accrued Interest  
Yield  
105.00  
15,000.00  
15,750.00  
15,112.50  
637.50  
1,181.25  
150.93  
6.65%  
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GHISLAINE MAXWELL-HY ACCT. [REDACTED]  
For the Period 7/1/12 to 7/31/12  
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  
106.25  
10,000.00  
10,625.00  
10,300.00  
325.00  
800.00  
168.88  
6.68%  
115.76  
10,000.00  
11,576.30  
11,080.41  
495.89  
687.50  
183.33  
3.79%  
108.75  
10,000.00  
10,875.00

10,775.00  
100.00  
775.00  
228.19  
5.92%  
105.77  
20,000.00  
21,154.00  
20,140.00  
1,014.00  
1,050.00  
396.66  
4.09%  
111.50  
5,000.00  
5,575.00  
5,470.00  
105.00  
481.25  
181.80  
7.10%  
110.00  
10,000.00  
11,000.00  
10,772.50  
227.50  
812.50  
338.54  
5.99%  
108.00  
10,000.00  
10,800.00  
11,000.00  
(200.00)  
925.00  
118.19  
7.41%  
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 7/1/12 to 7/31/12

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

BURGER KING CORP

9 7/8% OCT 15 2018

DTD 10/19/2010

121207-AA-2 B- /B3

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 NR /B2

TENET HEALTHCARE CORP

6.25% NOV 01 2018

DTD 11/21/2011

88033G-BP-4 BB- /B1

108.25

5,000.00

5,412.65

5,400.00

12.65

312.50

78.12

4.71%

106.38

10,000.00

10,637.50

10,200.00

437.50

637.50

159.37

5.17%

112.28

10,000.00

11,227.60

11,040.00  
187.60  
775.00  
228.19  
5.39%  
114.00  
5,000.00  
5,700.00  
5,762.50  
(62.50)  
493.75  
145.38  
7.05%  
109.50  
20,000.00  
21,900.00  
21,950.00  
(50.00)  
1,625.00  
541.66  
6.24%  
107.00  
15,000.00  
16,050.00  
16,012.50  
37.50  
1,181.25  
492.18  
6.46%  
Quantity  
Value  
Adjusted Tax Cost  
Original Cost  
Unrealized  
Gain/Loss  
Est. Annual Income  
Accrued Interest  
Yield  
114.02  
7,000.00  
7,981.61  
7,735.00  
246.61  
796.25  
35.38  
8.34%  
Page 10 of 26

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/12 to 7/31/12

Price

US Fixed Income

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

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

REGAL CINEMAS CORP

8 5/8% JUL 15 2019

DTD 07/15/2009

758753-AD-9 B- /B2

118.75

20,000.00

23,750.00

23,000.00

750.00

1,700.00

217.22

112.38

3,000.00

3,371.25

3,375.00

(3.75)

258.75

11.49

5.22%

96.75

10,000.00

9,675.00

10,200.00

(525.00)  
725.00  
92.63  
7.87%  
112.00  
10,000.00  
11,200.00  
11,205.00  
(5.00)  
862.50  
110.20  
6.43%  
103.00  
5,000.00  
5,150.00  
5,057.50  
92.50  
337.50  
56.25  
6.20%  
112.94  
20,000.00  
22,587.40  
22,250.00  
337.40  
1,700.00  
500.54  
6.12%  
Quantity  
Value  
Adjusted Tax Cost  
Original Cost  
Unrealized  
Gain/Loss  
Est. Annual Income  
Accrued Interest  
Yield  
117.00  
10,000.00  
11,700.00  
11,425.00  
275.00  
862.50  
397.70  
5.49%  
6.39%  
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GHISLAINE MAXWELL-HY

ACCT. [REDACTED]

For the Period 7/1/12 to 7/31/12

Price

US Fixed Income

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 NR /BAA

NEWFIELD EXPLORATION CO

6 7/8% FEB 01 2020

DTD 01/25/2010

651290-AN-8 NR /BA2

P 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

111.00

15,000.00

16,650.00

16,612.50

37.50

1,350.00

510.00

7.10%

112.50

9,000.00

10,125.00

9,850.50

274.50

731.25

276.24

6.05%

109.25

20,000.00

21,850.00  
21,450.00  
400.00  
1,375.00  
691.30  
5.36%  
125.03  
20,000.00  
25,005.60  
22,800.00  
2,205.60  
1,500.00  
66.66  
3.64%  
112.00  
15,000.00  
16,800.00  
16,687.50  
112.50  
1,387.50  
177.28  
7.13%  
122.10  
10,000.00  
12,210.40  
11,509.70  
700.70  
737.50  
245.83  
3.82%  
Quantity  
Value  
Adjusted Tax Cost  
Original Cost  
Unrealized  
Gain/Loss  
Est. Annual Income  
Accrued Interest  
Yield  
116.25  
15,000.00  
17,437.50  
16,462.50  
975.00  
1,181.25  
492.18  
5.11%  
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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/12 to 7/31/12

Price

US Fixed Income

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 NR /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

111.00

10,000.00

11,100.00

10,950.00

150.00

775.00

357.36

6.00%

109.50

9,000.00

9,855.00

9,720.00

135.00

607.50

305.43

5.28%

110.03

15,000.00

16,504.65

16,320.00  
184.65  
1,162.50  
193.74  
6.12%  
125.70  
10,000.00  
12,570.00  
11,675.00  
895.00  
712.50  
178.12  
3.33%  
96.95  
10,000.00  
9,695.10  
10,437.50  
(742.40)  
737.50  
245.83  
7.91%  
106.50  
15,000.00  
15,975.00  
16,556.25  
(581.25)  
1,237.50  
412.50  
7.13%  
112.77  
10,000.00  
11,276.80  
10,862.50  
414.30  
800.00  
266.66  
5.90%  
Quantity  
Value  
Adjusted Tax Cost  
Original Cost  
Unrealized  
Gain/Loss  
Est. Annual Income  
Accrued Interest  
Yield  
Page 13 of 26

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/12 to 7/31/12

Price

US Fixed Income

NRG ENERGY INC

8 1/4% SEP 01 2020

DTD 03/01/2011

629377-BJ-0 BB- /B1

BALL CORP

SR NOTES 6 3/4% SEP 15 2020

DTD 03/22/2010

058498-AP-1 BB+ /BA1

ARCH COAL INC

7 1/4% OCT 01 2020

DTD 08/09/2010

039380-AC-4 B- /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

SUNGARD DATA SYSTEMS INC

SR SUB 7 5/8% NOV 15 2020

DTD 11/16/2010

CALLABLE 11/15/2015 @ 103.81

867363-AU-7 B /CAA

COVANTA HOLDING CORP

SR NOTES 7 1/4% DEC 01 2020

DTD 12/01/2010

22282E-AD-4 B+ /BA3

110.22

3,000.00

3,306.45

3,255.00

51.45

217.50

36.24

5.69%

107.50

5,000.00

5,375.00

5,375.00

381.25

80.48

6.44%

114.53

20,000.00

22,906.00

21,450.00  
1,456.00  
1,500.00  
441.66  
5.29%  
111.00  
15,000.00  
16,650.00  
16,012.50  
637.50  
1,031.25  
343.74  
5.20%  
87.13  
3,000.00  
2,613.75  
3,090.00  
(476.25)  
111.00  
15,000.00  
16,650.00  
16,050.00  
600.00  
1,012.50  
382.50  
217.50  
72.49  
5.08%  
Quantity  
Value  
Adjusted Tax Cost  
Original Cost  
Unrealized  
Gain/Loss  
Est. Annual Income  
Accrued Interest  
Yield  
107.63  
15,000.00  
16,143.75  
15,637.50  
506.25  
1,237.50  
515.62  
7.00%  
9.55%  
Page 14 of 26

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/12 to 7/31/12

Price

US Fixed Income

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

AMERIGAS PART FIN CORP

SR NOTES 6 1/2% MAY 20 2021

DTD 01/20/2011

030981-AF-1 NR /BA3

AMKOR TECHNOLOGIES INC

6 5/8% JUN 01 2021

DTD 05/20/2011

031652-BE-9 BB /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

109.00

6,000.00

6,540.00

5,970.00

570.00

397.50

1.10

5.40%

111.00

15,000.00

16,650.00

15,900.00

750.00

1,256.25

579.27

6.73%

99.25

5,000.00

4,962.50

4,925.00  
37.50  
331.25  
55.20  
6.74%  
103.96  
7,000.00  
7,277.48  
N/A \*\*  
N/A  
455.00  
89.73  
5.91%  
101.00  
5,000.00  
5,050.00  
5,127.50  
(77.50)  
337.50  
140.62  
6.59%  
110.08  
15,000.00  
16,511.25  
16,262.50  
248.75  
937.50  
471.34  
4.79%  
117.63  
15,000.00  
17,643.75  
16,540.00  
1,103.75  
1,237.50  
158.11  
5.58%  
Quantity  
Value  
Adjusted Tax Cost  
Original Cost  
Unrealized  
Gain/Loss  
Est. Annual Income  
Accrued Interest  
Yield  
Page 15 of 26

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/12 to 7/31/12

Price

US Fixed Income

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

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

101.47

20,000.00

20,293.00

20,275.00

18.00

1,349.00

614.54

6.62%

120.57

20,000.00

24,113.20

21,912.50

2,200.70

1,600.00

400.00

6.16%

103.00

20,000.00

20,600.00

19,861.25

738.75

1,075.00

447.90  
124.27  
10,000.00  
12,427.40  
11,475.00  
952.40  
745.00  
31.04  
4.99%  
107.50  
7,000.00  
7,525.00  
7,210.00  
315.00  
446.25  
163.62  
5.41%  
100.50  
4,000.00  
4,020.00  
3,930.00  
90.00  
245.00  
10.88  
6.06%  
Quantity  
Value  
Adjusted Tax Cost  
Original Cost  
Unrealized  
Gain/Loss  
Est. Annual Income  
Accrued Interest  
Yield  
5.39%  
Page 16 of 26

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/12 to 7/31/12

Price

US Fixed Income

AMERICAN INTL GROUP

8.175% MAY 15 2058

DTD 05/15/2009

026874-BS-5 BBB /BAA

Total US Fixed Income

\$1,030,243.99

\$995,490.86

\$27,475.65

Quantity

Value

Adjusted Tax Cost

Original Cost

Unrealized

Gain/Loss

Est. Annual Income

Accrued Interest

Yield

113.88

15,000.00

17,081.70

16,428.75

652.95

1,226.25

258.87

\$70,222.75

\$19,476.39

7.14%

5.70%

Page 17 of 26

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/12 to 7/31/12

Portfolio Activity Summary

Beginning Cash Balance

Transactions

Income

INFLOWS

Total Inflows

OUTFLOWS \*\*

Fees & Commissions

Interest Purchased

Total Outflows

TRADE ACTIVITY

Settled Sales/Maturities/Redemptions

Settled Securities Purchased

Total Trade Activity

Ending Cash Balance

21,855.25

(32,207.50)

(\$10,352.25)

\$22,035.37

\* 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

151,822.47

(173,716.66)

(\$21,894.19)

-(3,993.92)

(19.80)

(\$4,013.72)

(15,832.06)

(19.80)

(\$15,851.86)

Current

Period

Value

33,840.37

2,560.97

\$2,560.97

Year-To-Date

Value\*

-38,230.43

\$38,230.43

Page

18 of 26

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/12 to 7/31/12

Portfolio Activity Detail

INFLOWS & OUTFLOWS

Type

Settle Date Selection Method

Income

7/2

7/2

7/5

7/5

7/5

7/12

7/12

7/12

7/13

7/16

7/16

Corporate Interest

Interest Income

Accrued Int Recd

Accrued Int Recd

Accrued Int Recd

Corporate Interest

Accrued Int Recd

Accrued Int Recd

Accrued Int Recd

Corporate Interest

Corporate Interest

Description

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

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

DEPOSIT SWEEP INTEREST FOR JUNE @ .01% RATE ON

NET AVG COLLECTED BALANCE OF \$30,040.30 AS OF

07/01/12

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)

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

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

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

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

1,000.000  
1,000.000  
2,000.000  
5,000.000  
1,000.000  
1,000.000  
1,000.000  
2,000.000  
4,000.000

0.044  
0.018  
0.018  
0.018  
0.019  
0.02  
0.02  
0.02

18.28  
18.28  
36.56  
93.75  
19.64  
19.64  
19.83  
0.63  
177.50

Quantity

Cost

10,000.000

Per Unit

Amount

0.039

Amount

387.50

0.25

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/12 to 7/31/12

Type

Settle Date Selection Method

Income

7/16

7/16

7/16

7/16

7/16

7/16

7/18

Corporate Interest

Corporate Interest

Corporate Interest

Corporate Interest

Accrued Int Recd

Accrued Int Recd

Corporate Interest

Description

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

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

CHESAPEAKE MIDSTREAM PT 6.125% JUL 15 2022 DTD

01/11/2012 (ID: 16524R-AE-3)

FORD MOTOR COMPANY GLOBAL LANDMARK SECURITIES

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

(ID: 345370-CA-6)

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

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

COMMUNITY HEALTH SYSTEMS 8.875% JUL 15 2015 DTD

07/25/2007 TENDER OFFER - EXPIRATION DATE

7/17/2012 HOLDERS RECEIVE \$1006.00 IN TENDER

PROCEEDS PLUS \$0.739583 INTEREST PLUS AN EARLY

TENDER PAYMENT OF \$20.00 PER 1000 PRINCIPAL

AMOUNT ELECTED TO TENDER OF COMMUNITY HEALTH

SYSTEMS CUSIP 12543DAF7. (ID: 12599B-LF-2)

7/18

Cash Receipt

COMMUNITY HEALTH SYSTEMS 8.875% JUL 15 2015 DTD

07/25/2007 TENDER OFFER - EXPIRATION DATE

7/17/2012 HOLDERS RECEIVE \$1006.00 IN TENDER

PROCEEDS PLUS \$0.739583 INTEREST PLUS AN EARLY

TENDER PAYMENT OF \$20.00 PER 1000 PRINCIPAL

AMOUNT ELECTED TO TENDER OF COMMUNITY HEALTH

SYSTEMS CUSIP 12543DAF7. (ID: 12599B-LF-2)

7/19

Accrued Int Recd

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

(ID: 146900-AG-0)

3,000.000

0.007

21.96

4,000.000

0.02

80.00

20,000.000

1,000.000

2,000.000

4,000.000

0.038

0.02

0.02

0.001

750.00

20.42

40.83

2.96

Quantity

Cost

9,000.000

4,000.000

10,000.000

Per Unit

Amount

0.057

0.031

0.037

Amount

511.88

125.22

372.50

Page 20 of 26

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/12 to 7/31/12

Type

Settle Date Selection Method

Income

7/19

7/23

Accrued Int Recd

Accrued Int Paid

Description

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

(ID: 146900-AG-0)

SUNGARD DATA SYSTEMS INC SR SUB 7 5/8% NOV 15

2020 DTD 11/16/2010 CALLABLE 11/15/2015 @

103.81 @ 107.50 MLPFS INC/FIXED INCOME TRADE

DATE 07/18/12 (ID: 867363-AU-7)

7/24

7/26

7/27

7/30

7/31

Accrued Int Paid

Accrued Int Paid

Accrued Int Paid

Accrued Int Paid

Corporate Interest

Total Income

Type

Settle Date Selection Method

Miscellaneous Credits

7/16

Name Change

Description

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

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

Quantity

Cost

(4,000.000)

(4,357.89)

Page 21 of 26

TENET HEALTHCARE CORP 6.25% NOV 01 2018 DTD

11/21/2011 @ 108.00 MLPFS INC/FIXED INCOME

TRADE DATE 07/19/12 (ID: 88033G-BP-4)

BURGER KING CORP 9 7/8% OCT 15 2018 DTD

10/19/2010 @ 115.25 FIRST UNION CAPITAL MARKETS

TRADE DATE 07/23/12 (ID: 121207-AA-2)

AMKOR TECHNOLOGIES INC 6 5/8% JUN 01 2021 DTD

05/20/2011 @ 98.50 MLPFS INC/FIXED INCOME TRADE

DATE 07/23/12 (ID: 031652-BE-9)

AIRCATTLE LTD 6.75% APR 15 2017 DTD 06/06/2012

@ 104.75 MLPFS INC/FIXED INCOME TRADE DATE

07/24/12 FACE VALUE 2,000.00 (ID: 00928Q-AF-8)  
CCO HLDGS LLC/CAP CORP 6 5/8% JAN 26 2012 DTD  
01/31/2022 (ID: 1248EP-AX-1)  
\$2,560.97  
2,000.000  
0.00  
6,000.000  
0.021  
0.034  
(42.38)  
204.27  
5,000.000  
0.00  
5,000.000  
0.00  
5,000.000  
0.00  
0.014  
0.028  
0.01  
(72.05)  
(138.52)  
(50.61)  
Quantity  
Cost  
2,000.000  
5,000.000  
0.00  
Per Unit  
Amount  
0.007  
0.014  
Amount  
14.64  
(72.01)  
Amount

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/12 to 7/31/12

Type

Settle Date Selection Method

Miscellaneous Credits

7/16

Name Change

Total Miscellaneous Credits

Type

Settle Date Selection Method

Fees & Commissions

7/23

Description

Fees & Commissions JPMORGAN CHASE INVESTMENT MANAGEMENT FEE FOR  
THE PERIOD 04-01-2012 TO 06-30-2012

Interest Purchased

7/26

7/27

7/27

Quantity

Cost

Description

COMMUNITY HEALTH SYSTEMS 8.875% JUL 15 2015 DTD

07/25/2007 TENDER OFFER - EXPIRATION DATE

7/17/2012 FROM REDESCRIPTION (ID: 12599B-LF-2)

\$0.00

Quantity

Cost

4,000.000

4,357.89

Amount

Amount

(3,993.92)

Accrued Int Paid

Accrued Int Paid

Accrued Int Paid

Total Interest Purchased

REGAL CINEMAS CORP 8 5/8% JUL 15 2019 DTD

07/15/2009 @ 112.50 MLPFS INC/FIXED INCOME

(5.27)

0.00

TRADE DATE 07/23/12 (ID: 758753-AD-9)

CITYCENTER HLDGS/FINANCE 7 5/8% JAN 15 2016 DTD

07/15/2011 @ 105.50 MLPFS INC/FIXED INCOME

TRADE DATE 07/23/12 (ID: 178760-AB-0)

REGAL CINEMAS CORP 8 5/8% JUL 15 2019 DTD

07/15/2009 @ 112.50 MLPFS INC/FIXED INCOME

TRADE DATE 07/24/12 (ID: 758753-AD-9)

(\$19.80)

(2.88)

0.00

(11.65)

0.00

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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/12 to 7/31/12

TRADE ACTIVITY

Note:

Trade Date

Settle Date

6/29

7/5

6/29

7/5

6/29

7/5

7/9

7/12

7/9

7/12

7/10

7/13

7/16

7/16

7/11

7/16

L indicates Long Term Realized Gain/Loss

S 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

Redemption

Pro Rata

Sale

High Cost

FORD MOTOR CREDIT CO NOTES 7% OCT 1 2013 DTD  
9/23/2003 @ 106.75 CREDIT SUISSE FIRST BOSTON  
LLC (ID: 345397-TZ-6)

FORD MOTOR CREDIT CO NOTES 7% OCT 1 2013 DTD  
9/23/2003 @ 106.75 JEFFERIES & COMPANY  
(ID: 345397-TZ-6)

FORD MOTOR CREDIT CO NOTES 7% OCT 1 2013 DTD  
9/23/2003 @ 106.75 MLPFS INC/FIXED INCOME  
(ID: 345397-TZ-6)  
FORD MOTOR CREDIT CO NOTES 7% OCT 1 2013 DTD  
9/23/2003 @ 106.625 CREDIT SUISSE FIRST BOSTON  
LLC (ID: 345397-TZ-6)  
FORD MOTOR CREDIT CO NOTES 7% OCT 1 2013 DTD  
9/23/2003 @ 106.50 FUJI SECURITIES  
(ID: 345397-TZ-6)  
FORD MOTOR CREDIT CO NOTES 7% OCT 1 2013 DTD  
9/23/2003 @ 106.50 FUJI SECURITIES  
(ID: 345397-TZ-6)  
CKE RESTAURANTS INC 11 3/8% JUL 15 2018 DTD  
07/12/2010 PARTIAL ISSUE CALLED @ 103.00  
(ID: 12561E-AK-1)  
FORD MOTOR CREDIT CO NOTES 7% OCT 1 2013 DTD  
9/23/2003 @ 106.50 CANTOR FITZGERALD / MORTGAGE  
BACKE (ID: 345397-TZ-6)  
(1,000.000)  
106.50  
1,065.00  
(1,077.50)  
(12.50) L  
(2,000.000)  
103.00  
2,060.00  
(2,210.00)  
(150.00) L  
(1,000.000)  
106.50  
1,065.00  
(1,077.50)  
(12.50) L  
(1,000.000)  
106.50  
1,065.00  
(1,077.50)  
(12.50) L  
(1,000.000)  
106.60  
1,066.25  
(1,077.50)  
(11.25) L  
(2,000.000)  
106.80  
2,135.00  
(2,155.00)  
(20.00) S\*  
(1,000.000)  
106.80  
1,067.50

(1,077.50)  
(10.00) S\*  
Quantity  
(1,000.000)  
Per Unit  
Amount  
106.80  
Proceeds  
1,067.50  
Tax Cost  
(1,077.50)  
Realized  
Gain/Loss  
(10.00) S\*  
Page 23 of 26

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/12 to 7/31/12

Trade Date

Settle Date

7/11

7/16

7/18

7/18

Type

Selection Method Description

Settled Sales/Maturities/Redemptions

Sale

High Cost

Sale

High Cost

FORD MOTOR CREDIT CO NOTES 7% OCT 1 2013 DTD

9/23/2003 @ 106.375 CREDIT SUISSE FIRST BOSTON

LLC (ID: 345397-TZ-6)

COMMUNITY HEALTH SYSTEMS 8.875% JUL 15 2015 DTD

07/25/2007 TENDER OFFER - EXPIRATION DATE

7/17/2012 HOLDERS RECEIVE \$1006.00 IN TENDER

PROCEEDS PLUS \$0.739583 INTEREST PLUS AN EARLY

TENDER PAYMENT OF \$20.00 PER 1000 PRINCIPAL

AMOUNT ELECTED TO TENDER OF COMMUNITY HEALTH

SYSTEMS CUSIP 12543DAF7. (ID: 12599B-LF-2)

7/16

7/19

7/16

7/19

Sale

High Cost

Sale

High Cost

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

@ 102.25 BROADPOINT CAPITAL (ID: 146900-AG-0)

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

@ 102.25 MLPFS INC/FIXED INCOME

(ID: 146900-AG-0)

Total Settled Sales/Maturities/Redemptions

\$21,855.25

(\$22,580.39)

(\$351.25) L

(\$373.89) S

(3,000.000)

(2,000.000)

102.30

102.30

3,067.50

2,045.00

(3,142.50)

(2,095.00)

(75.00) L  
(50.00) L  
(4,000.000)  
100.60  
4,024.00  
(4,357.89)  
(333.89) S  
Quantity  
(2,000.000)  
Per Unit  
Amount  
106.40  
Proceeds  
2,127.50  
Tax Cost  
(2,155.00)  
Realized  
Gain/Loss  
(27.50) L  
Trade Date  
Settle Date  
Type  
Description  
Settled Securities Purchased  
7/18  
Purchase  
7/23  
SUNGARD DATA SYSTEMS INC SR SUB 7 5/8% NOV 15  
2020 DTD 11/16/2010 CALLABLE 11/15/2015 @  
103.81 @ 107.50 MLPFS INC/FIXED INCOME  
(ID: 867363-AU-7)  
Quantity  
5,000.000  
Per Unit  
Amount  
107.50  
Market Cost  
(5,375.00)  
Page 24 of 26

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/12 to 7/31/12

Trade Date

Settle Date

Type

Settled Securities Purchased

7/19

Purchase

7/24

7/23

7/26

7/23

7/26

7/23

7/27

7/23

7/27

7/24

7/27

7/24

7/30

Purchase

Purchase

Purchase

Purchase

Purchase

Purchase

Total Settled Securities Purchased

Description

TENET HEALTHCARE CORP 6.25% NOV 01 2018 DTD

11/21/2011 @ 108.00 MLPFS INC/FIXED INCOME

(ID: 88033G-BP-4)

BURGER KING CORP 9 7/8% OCT 15 2018 DTD

10/19/2010 @ 115.25 FIRST UNION CAPITAL MARKETS

(ID: 121207-AA-2)

REGAL CINEMAS CORP 8 5/8% JUL 15 2019 DTD

07/15/2009 @ 112.50 MLPFS INC/FIXED INCOME

(ID: 758753-AD-9)

AMKOR TECHNOLOGIES INC 6 5/8% JUN 01 2021 DTD

05/20/2011 @ 98.50 MLPFS INC/FIXED INCOME

(ID: 031652-BE-9)

CITYCENTER HLDGS/FINANCE 7 5/8% JAN 15 2016 DTD

07/15/2011 @ 105.50 MLPFS INC/FIXED INCOME

(ID: 178760-AB-0)

REGAL CINEMAS CORP 8 5/8% JUL 15 2019 DTD

07/15/2009 @ 112.50 MLPFS INC/FIXED INCOME

(ID: 758753-AD-9)

AIRCASTLE LTD 6.75% APR 15 2017 DTD 06/06/2012

@ 104.75 MLPFS INC/FIXED INCOME FACE VALUE

2,000.00 (ID: 00928Q-AF-8)

(\$32,207.50)

2,000.000  
104.80  
(2,095.00)  
1,000.000  
112.50  
(1,125.00)  
5,000.000  
105.50  
(5,275.00)  
5,000.000  
98.50  
(4,925.00)  
2,000.000  
112.50  
(2,250.00)  
5,000.000  
115.30  
(5,762.50)  
Quantity  
5,000.000  
Per Unit  
Amount  
108.00  
Market Cost  
(5,400.00)  
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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/12 to 7/31/12

Trade Date

Type

Est. Settle Date Selection Method Description

Pending Sales, Maturities, Redemptions

8/24

Redemption

8/24

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

(ID: 521865-AS-4)

Quantity

(1,000.000)

Per Unit

Amount

103.00

Proceeds

1,030.00

Tax Cost

(1,094.50)

Realized

Gain/Loss

(64.50) L

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For the Period 7/1/12 to 7/31/12

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.

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

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For the Period 7/1/12 to 7/31/12

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).

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"). 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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