

GHISLAINE MAXWELL





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

For the Period 1/1/13 to 1/31/13

Investment Management Account

J.P. Morgan Team

Kirsten Sichler

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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Client News

2012 Year End Tax 1099's

You will be able to view your 2012 Form 1099 on Morgan Online beginning Feb 22, 2013. Unless you have selected edelivery, you should expect to receive them via mail shortly thereafter. You may contact your

J.P. Morgan Team with any questions.

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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 1/1/13 to 1/31/13

Account Summary

Asset Allocation

Cash & Fixed Income

Market Value

Accruals

Market Value with Accruals

Beginning

Market Value

1,098,358.35

\$1,098,358.35

16,556.32

\$1,114,914.67

Ending

Market Value

1,102,906.62

\$1,102,906.62

19,120.94

\$1,122,027.56

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

1,098,358.35

(4,133.54)

(\$4,133.54)

3,388.84

5,292.97

\$1,102,906.62

19,120.94

\$1,122,027.56

Change

In Value

4,548.27

\$4,548.27

2,564.62

\$7,112.89

Year-to-Date

Value

1,098,358.35

(4,133.54)

(\$4,133.54)

3,388.84

5,292.97  
\$1,102,906.62  
19,120.94  
\$1,122,027.56

Estimated

70,191.56  
\$70,191.56

Current

Annual Income Allocation

100%

100%

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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 1/1/13 to 1/31/13

Account Summary

Tax Summary

Interest Income

Accrued Interest Current Year

Taxable Income

CONTINUED

Current

Period Value

4,043.32

(654.48)

\$3,388.84

Year-to-Date

Value

4,043.32

(654.48)

\$3,388.84

Unrealized Gain/Loss

To-Date Value

\$53,392.02

LT Realized Gain/Loss

Realized Gain/Loss

Current

Period Value

(466.25)

(\$466.25)

Year-to-Date

Value

(466.25)

(\$466.25)

Cost Summary

Cash & Fixed Income

1,049,514.60

Cost

Total

\$1,049,514.60

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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 1/1/13 to 1/31/13

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

58,789.69

1,039,568.66

\$1,098,358.35

Ending

Market Value

33,783.24

1,069,123.38

\$1,102,906.62

Current

Period Value

1,102,906.62

1,049,514.60

53,392.02

70,191.56

19,120.94

4.82%

SUMMARY BY TYPE

Market

Value

53,306.34

301,140.40

710,072.08

38,387.80

\$1,102,906.62

% of Bond

Portfolio

4%  
27%  
66%  
3%  
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

33,783.24

1,018,867.41

50,255.97

\$1,102,906.62

% of Bond

Portfolio

3%

93%

4%

100%

US Fixed Income

Change

In Value

(25,006.45)

29,554.72

\$4,548.27

Current

Allocation

3%

97%

100%

Cash

Asset Categories

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

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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 1/1/13 to 1/31/13

Note:

P indicates position adjusted for Pending Trade Activity.

1

Cash & Fixed Income Detail

Price

Cash

US DOLLAR

COST OF PENDING PURCHASES

PROCEEDS FROM PENDING SALES

Total Cash

1.00

1.00

1.00

43,109.49

(12,325.00)

2,998.75

43,109.49

(12,325.00)

2,998.75

\$33,783.24

43,109.49

(12,325.00)

2,998.75

\$33,783.24

\$0.00

\$4.31

\$0.48

US Fixed Income

ROYAL BANK SCOTLAND GRP PLC

5.05% JAN 08 2015

DTD 12/08/2004

780097-AP-6 BB+ /BA3

LENNAR CORPORATION

5.6% MAY 31 2015

DTD 4/28/2005

526057-AS-3 BB- /BA3

CITYCENTER HLDGS/FINANCE

7 5/8% JAN 15 2016

DTD 07/15/2011

178760-AB-0 B /B1

107.94

5,000.00

5,396.85

5,275.00

121.85

381.25

16.94

4.72%

103.43

10,000.00

10,343.40

10,336.25

7.15

505.00

32.26

107.75

10,000.00

10,775.00

9,905.00

870.00

560.00

93.33

3.21%

0.01%

4.31

0.48

0.01% <sup>1</sup>

Quantity

Value

Adjusted Tax Cost

Original Cost

Unrealized

Gain/Loss

Est. Annual Income

Accrued Interest

Yield

This is the Annual Percentage Yield (APY) which is the rate earned if balances remain on deposit for a full year with compounding, there is no change in the interest rate and all interest is left in the account.

2.17%

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GHISLAINE MAXWELL-HY

ACCT. [REDACTED]

For the Period 1/1/13 to 1/31/13

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- /NR

P 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+ /BAA

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

113.29

10,000.00

11,328.60

10,600.00

728.60

680.00

226.66

2.95%

106.70

5,000.00

5,335.05

4,581.50

753.55

187.50

9.89

1.74%

102.50

7,000.00

7,175.00  
7,262.50  
(87.50)  
472.50  
78.75  
5.91%  
105.55  
15,000.00  
15,832.20  
16,050.00  
(217.80)  
1,162.50  
245.41  
5.87%  
99.75  
0.00  
62.00  
8.08%  
110.50  
10,000.00  
11,050.00  
10,400.00  
650.00  
612.50  
180.34  
2.68%  
Quantity  
Value  
Adjusted Tax Cost  
Original Cost  
Unrealized  
Gain/Loss  
Est. Annual Income  
Accrued Interest  
Yield  
112.25  
10,000.00  
11,225.00  
10,495.00  
730.00  
650.00  
191.38  
2.50%  
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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 1/1/13 to 1/31/13

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

WPX ENERGY INC

5.25% JAN 15 2017

DTD 06/25/2012

98212B-AC-7 BB+ /BA1

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

116.00

15,000.00

17,400.00

16,500.00

900.00

1,087.50

229.57

3.22%

110.50

3,000.00

3,315.00

3,177.50

137.50

202.50

59.62

113.75

15,000.00

17,062.50

16,052.50

1,010.00  
1,125.00  
281.25  
4.01%  
106.00  
5,000.00  
5,300.00  
5,362.50  
(62.50)  
262.50  
11.66  
102.75  
20,000.00  
20,550.00  
20,150.00  
400.00  
1,500.00  
625.00  
3.61%  
109.63  
5,000.00  
5,481.25  
5,412.50  
68.75  
400.00  
51.11  
5.22%  
Quantity  
Value  
Adjusted Tax Cost  
Original Cost  
Unrealized  
Gain/Loss  
Est. Annual Income  
Accrued Interest  
Yield  
108.00  
20,000.00  
21,600.00  
17,385.00  
4,215.00  
1,200.00  
200.00  
3.74%  
6.72%  
3.95%  
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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 1/1/13 to 1/31/13

Price

US Fixed Income

INGLES MARKETS INC

8 7/8% MAY 15 2017

DTD 05/12/2009

457030-AG-9 BB- /B1

RRI ENERGY INC

7 7/8% JUN 15 2017

DTD 06/13/2007

74971X-AC-1 B /B3

SERVICE CORP INTL

7% JUN 15 2017

DTD 06/15/2006

MULTI CPN

817565-BF-0 BB- /BA3

SMITHFIELD FOODS INC

SR NOTES 7 3/4% JUL 1 2017

DTD 6/22/2007

832248-AQ-1 BB /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

108.88

9,000.00

9,798.75

9,495.00

303.75

652.50

164.93

5.12%

110.56

15,000.00

16,584.30

15,975.00

609.30

975.00

449.58

3.94%

107.00

10,000.00

10,700.00  
10,850.00  
(150.00)  
862.50  
433.64  
6.79%  
115.75  
10,000.00  
11,575.00  
10,475.00  
1,100.00  
775.00  
64.58  
3.84%  
114.75  
20,000.00  
22,950.00  
21,700.00  
1,250.00  
1,400.00  
178.88  
3.34%  
111.75  
15,000.00  
16,762.50  
15,112.50  
1,650.00  
1,181.25  
150.93  
4.86%  
Quantity  
Value  
Adjusted Tax Cost  
Original Cost  
Unrealized  
Gain/Loss  
Est. Annual Income  
Accrued Interest  
Yield  
106.00  
10,000.00  
10,600.00  
10,775.00  
(175.00)  
887.50  
187.36  
7.22%  
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GHISLAINE MAXWELL-HY ACCT. [REDACTED]  
For the Period 1/1/13 to 1/31/13  
Price  
US Fixed Income  
WINDSTREAM CORP  
7 7/8% NOV 01 2017  
DTD 10/08/2009  
97381W-AJ-3 B /BA3  
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- /BA3  
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  
108.82  
10,000.00  
10,882.10  
10,300.00  
582.10  
800.00  
168.88  
6.02%  
120.74  
10,000.00  
12,074.20  
11,080.41  
993.79  
687.50  
183.33  
2.61%  
112.88  
10,000.00  
11,287.90

10,775.00  
512.90  
775.00  
228.19  
4.91%  
107.00  
20,000.00  
21,400.00  
20,140.00  
1,260.00  
1,050.00  
396.66  
3.73%  
111.70  
5,000.00  
5,585.00  
5,470.00  
115.00  
481.25  
181.80  
6.87%  
110.00  
10,000.00  
11,000.00  
10,772.50  
227.50  
812.50  
338.54  
5.82%  
Quantity  
Value  
Adjusted Tax Cost  
Original Cost  
Unrealized  
Gain/Loss  
Est. Annual Income  
Accrued Interest  
Yield  
115.00  
20,000.00  
23,000.00  
21,450.00  
1,550.00  
1,575.00  
393.74  
4.34%  
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GHISLAINE MAXWELL-HY

ACCT. [REDACTED]

For the Period 1/1/13 to 1/31/13

Price

US Fixed Income

CKE RESTAURANTS INC

11 3/8% JUL 15 2018

DTD 07/12/2010

12561E-AK-1 B- /B2

COMMERCIAL METALS CO

NOTE 7.35% AUG 15 2018

DTD 08/04/2008

201723-AJ-2 BB+ /BA2

METROPCS WIRELESS INC

SR NOTES 7 7/8% SEP 01 2018

DTD 09/21/2010

591709-AK-6 B /B2

FRONTIER COMMUNICATIONS

SR NOTES 8 1/8% OCT 01 2018

DTD 10/01/2009

35906A-AB-4 BB- /BA2

P CB ABITIBIBOWATER INC

10.25% OCT 15 2018

DTD 10/15/2011

003687-AB-6 BB /BA3

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

111.50

10,000.00

11,150.00

11,040.00

110.00

775.00

228.19

5.38%

114.25

5,000.00

5,712.50

5,762.50

(50.00)

493.75

145.38

6.81%

115.00

5,000.00

5,750.00  
5,792.50  
(42.50)  
512.50  
57.80  
7.01%  
115.86  
20,000.00  
23,172.00  
21,950.00  
1,222.00  
1,625.00  
541.66  
4.88%  
108.84  
15,000.00  
16,325.70  
16,012.50  
313.20  
1,181.25  
492.18  
5.99%  
108.33  
10,000.00  
10,833.40  
11,087.50  
(254.10)  
735.00  
338.91  
5.58%  
Quantity  
Value  
Adjusted Tax Cost  
Original Cost  
Unrealized  
Gain/Loss  
Est. Annual Income  
Accrued Interest  
Yield  
117.00  
7,000.00  
8,190.00  
7,735.00  
455.00  
796.25  
35.38  
7.52%  
Page 10 of 25

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 1/1/13 to 1/31/13

Price

US Fixed Income

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 B+ /B1

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- /NR

ARCELORMITTAL

9.85% JUN 01 2019

DTD 05/20/2009

03938L-AM-6 BB+ /BA1

CINEMARK USA INC

8 5/8% JUN 15 2019

DTD 12/15/2009

172441-AS-6 BB- /B2

125.79

6,000.00

7,547.52

6,922.50

625.02

591.00

98.49

111.61

10,000.00

11,160.70

11,205.00

(44.30)

862.50

110.20

5.04%

107.50

5,000.00

5,375.00

5,057.50

317.50  
337.50  
56.25  
5.34%  
121.47  
10,000.00  
12,146.60  
11,425.00  
721.60  
862.50  
397.70  
111.75  
20,000.00  
22,350.00  
22,250.00  
100.00  
1,700.00  
500.54  
4.52%  
110.00  
5,000.00  
5,500.00  
5,400.00  
100.00  
312.50  
78.12  
4.27%  
Quantity  
Value  
Adjusted Tax Cost  
Original Cost  
Unrealized  
Gain/Loss  
Est. Annual Income  
Accrued Interest  
Yield  
107.25  
10,000.00  
10,725.00  
10,200.00  
525.00  
637.50  
159.37  
4.91%  
6.19%  
6.38%  
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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 1/1/13 to 1/31/13

Price

US Fixed Income

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

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

108.38

20,000.00

21,675.00

21,450.00

225.00

1,375.00

691.30

5.42%

125.69

20,000.00

25,137.00

22,800.00

2,337.00

1,500.00

66.66

3.33%

114.75

15,000.00

17,212.50

16,687.50  
525.00  
1,387.50  
177.28  
6.55%  
122.80  
10,000.00  
12,279.80  
11,509.70  
770.10  
737.50  
245.83  
3.51%  
118.63  
15,000.00  
17,793.75  
16,462.50  
1,331.25  
1,181.25  
492.18  
4.57%  
111.10  
5,000.00  
5,554.90  
5,640.00  
(85.10)  
Quantity  
Value  
Adjusted Tax Cost  
Original Cost  
Unrealized  
Gain/Loss  
Est. Annual Income  
Accrued Interest  
Yield  
123.75  
20,000.00  
24,750.00  
23,000.00  
1,750.00  
1,700.00  
217.22  
431.25  
19.16  
4.21%  
6.49%  
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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 1/1/13 to 1/31/13

Price

US Fixed Income

LEAR CORP

8 1/8% MAR 15 2020

DTD 03/26/2010

521865-AS-4 BB /BA2

CB STEEL DYNAMICS INC

7.625% MAR 15 2020

DTD 03/17/2010

858119-AR-1 BB+ /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

AIRCASTLE LTD

7.625% APR 15 2020

DTD 06/06/2012

00928Q-AG-6 BB+ /BA3

CF INDUSTRIES INC

7 1/8% MAY 01 2020

DTD 04/23/2010

12527G-AB-9 NR /NR

125.00

10,000.00

12,500.00

11,675.00

825.00

115.50

2,000.00

2,310.00

2,185.00

125.00

152.50

44.90

712.50

178.12

5.03%

107.72

10,000.00

10,772.40

10,437.50

334.90  
737.50  
245.83  
6.03%  
108.50  
15,000.00  
16,275.00  
16,556.25  
(281.25)  
1,237.50  
412.50  
6.73%  
112.50  
10,000.00  
11,250.00  
10,862.50  
387.50  
800.00  
266.66  
5.84%  
111.50  
5,000.00  
5,575.00  
5,568.75  
6.25  
381.25  
144.02  
5.64%  
Quantity  
Value  
Adjusted Tax Cost  
Original Cost  
Unrealized  
Gain/Loss  
Est. Annual Income  
Accrued Interest  
Yield  
112.36  
9,000.00  
10,112.58  
9,850.50  
262.08  
731.25  
276.24  
5.97%  
3.23%  
Page 13 of 25

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 1/1/13 to 1/31/13

Price

US Fixed Income

SEAGATE HDD CAYMAN

6 7/8% MAY 01 2020

DTD 05/01/2011

81180W-AD-3 BB+ /BA1

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

ALLIANT TECHSYSTEMS INC

6 7/8% SEP 15 2020

DTD 09/13/2010

018804-AP-9 BB- /BA3

BALL CORP

SR NOTES 6 3/4% SEP 15 2020

DTD 03/22/2010

058498-AP-1 BB+ /BA1

110.94

15,000.00

16,640.55

16,050.00

590.55

1,012.50

382.50

5.01%

109.94

5,000.00

5,496.85

5,545.50

(48.65)

343.75

129.86

5.27%

113.50

10,000.00

11,350.00

10,950.00  
400.00  
775.00  
357.36  
113.25  
15,000.00  
16,987.50  
15,637.50  
1,350.00  
1,237.50  
515.62  
5.53%  
110.02  
9,000.00  
9,901.62  
9,720.00  
181.62  
607.50  
305.43  
5.12%  
111.63  
15,000.00  
16,743.75  
16,320.00  
423.75  
Quantity  
Value  
Adjusted Tax Cost  
Original Cost  
Unrealized  
Gain/Loss  
Est. Annual Income  
Accrued Interest  
Yield  
109.50  
5,000.00  
5,475.00  
5,450.00  
25.00  
343.75  
85.93  
1,162.50  
193.74  
5.28%  
5.78%  
6.04%  
Page 14 of 25

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 1/1/13 to 1/31/13

Price

US Fixed Income

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 /NR

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

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 /NR

KEY ENERGY SERVICES INC

6 3/4% MAR 01 2021

DTD 03/04/2011

492914-AS-5 BB- /B1

100.75

5,000.00

5,037.50

5,127.50

(90.00)

337.50

140.62

6.63%

109.00

15,000.00

16,350.00

16,262.50

87.50

937.50

471.34

4.88%

123.63

15,000.00

18,543.75  
16,540.00  
2,003.75  
1,237.50  
158.11  
4.63%  
110.05  
3,000.00  
3,301.62  
3,255.00  
46.62  
217.50  
36.24  
5.64%  
109.00  
5,000.00  
5,450.00  
5,375.00  
75.00  
381.25  
80.48  
6.15%  
115.25  
20,000.00  
23,050.00  
21,450.00  
1,600.00  
1,500.00  
441.66  
5.08%  
Quantity  
Value  
Adjusted Tax Cost  
Original Cost  
Unrealized  
Gain/Loss  
Est. Annual Income  
Accrued Interest  
Yield  
111.25  
15,000.00  
16,687.50  
16,012.50  
675.00  
1,031.25  
343.74  
5.08%  
Page 15 of 25

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 1/1/13 to 1/31/13

Price

US Fixed Income

DELPHI CORP

6.125% MAY 15 2021

DTD 05/07/2012

24713E-AF-4 BB+ /BA2

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

AMC NETWORKS INC

7.75% JUL 15 2021

DTD 07/09/2012

00164V-AB-9 BB- /B1

IRON MOUNTAIN INC

8 3/8% AUG 15 2021

DTD 08/10/2009

46284P-AM-6 B+ /B1

MGM RESORTS INTL

6.625% 12/15/2021 DTD 12/20/2012

552953-CA-7 B+ /B3

CCO HLDGS LLC/CAP CORP

6 5/8% JAN 26 2012

DTD 01/31/2022

1248EP-AX-1 BB- /B1

109.50

6,000.00

6,570.00

5,970.00

600.00

104.25

10,000.00

10,425.00

10,310.00

115.00

662.50

75.45

397.50

1.10

6.00%

5.28%

111.27

15,000.00

16,690.20

15,900.00

790.20  
1,256.25  
579.27  
6.63%  
115.25  
10,000.00  
11,525.00  
11,490.00  
35.00  
775.00  
34.44  
5.47%  
102.50  
5,000.00  
5,125.00  
4,925.00  
200.00  
331.25  
55.20  
6.23%  
106.81  
7,000.00  
7,476.84  
7,157.50  
319.34  
455.00  
89.73  
5.47%  
Quantity  
Value  
Adjusted Tax Cost  
Original Cost  
Unrealized  
Gain/Loss  
Est. Annual Income  
Accrued Interest  
Yield  
110.50  
5,000.00  
5,525.00  
5,545.00  
(20.00)  
306.25  
64.65  
4.59%

GHISLAINE MAXWELL-HY  
ACCT. [REDACTED]  
For the Period 1/1/13 to 1/31/13  
Price  
US Fixed Income  
P LAMAR MEDIA CORP  
5.875% FEB 01 2022  
DTD 07/27/2012  
513075-BB-6 BB- /B1  
ARCELORMITTAL  
6 1/4% FEB 25 2022  
DTD 02/28/2012  
03938L-AX-2 BB+ /BA1  
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  
127.36  
20,000.00  
25,471.40  
21,912.50  
3,558.90  
1,600.00  
400.00  
5.62%  
107.19  
20,000.00  
21,437.40  
19,861.25  
1,576.15  
1,075.00  
358.32  
129.16  
10,000.00

12,916.40  
11,475.00  
1,441.40  
745.00  
31.04  
4.45%  
109.50  
7,000.00  
7,665.00  
7,210.00  
455.00  
446.25  
148.75  
5.12%  
107.25  
4,000.00  
4,290.00  
3,930.00  
360.00  
245.00  
10.88  
5.15%  
110.41  
9,000.00  
9,936.45  
9,007.50  
928.95  
562.50  
243.74  
4.82%  
Quantity  
Value  
Adjusted Tax Cost  
Original Cost  
Unrealized  
Gain/Loss  
Est. Annual Income  
Accrued Interest  
Yield  
110.25  
10,000.00  
11,025.00  
11,072.50  
(47.50)  
587.50  
292.11  
4.48%  
5.01%  
Page 17 of 25

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 1/1/13 to 1/31/13

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

\$1,069,123.38

\$1,015,731.36

\$53,392.02

Quantity

Value

Adjusted Tax Cost

Original Cost

Unrealized

Gain/Loss

Est. Annual Income

Accrued Interest

Yield

130.15

15,000.00

19,523.10

16,428.75

3,094.35

1,226.25

258.87

\$70,187.25

\$19,120.46

6.18%

4.98%

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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 1/1/13 to 1/31/13

Portfolio Activity Summary

Beginning Cash Balance

Transactions

INFLOWS

Total Inflows

Income

OUTFLOWS \*\*

Total Outflows

Fees & Commissions

TRADE ACTIVITY

Settled Sales/Maturities/Redemptions

Settled Securities Purchased

Total Trade Activity

Ending Cash Balance

21,997.50

(36,933.00)

(\$14,935.50)

\$43,109.49

\* Year to date information is calculated on a calendar year basis.

\*\* Your account's standing instructions use a HIGH COST method for relieving assets

from your position

21,997.50

(36,933.00)

(\$14,935.50)

-Current

Period

Value

58,789.69

3,388.84

\$3,388.84

(4,133.54)

(\$4,133.54)

Year-To-Date

Value\*

-3,388.84

\$3,388.84

(4,133.54)

(\$4,133.54)

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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 1/1/13 to 1/31/13

Portfolio Activity Detail

INFLOWS & OUTFLOWS

Type

Settle Date Selection Method

Income

1/2

1/2

1/2

1/8

1/10

1/10

1/10

1/11

1/14

Corporate Interest

Interest Income

Corporate Interest

Foreign Interest

Accrued Int Paid

Accrued Int Paid

Accrued Int Paid

Accrued Int Paid

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 12/01/12 - 12/31/12

@ .01% RATE ON AVG COLLECTED BALANCE OF

\$43,483.21 AS OF 01/01/13

CAPITAL ONE CAPITAL IV 6.745% FEB 17 2037 DTD

02/05/2007 (ID: 140422-AA-4)

ROYAL BANK SCOTLAND GRP PLC 5.05% JAN 08 2015

DTD 12/08/2004 (ID: 780097-AP-6)

MGM RESORTS INTL 6.625% 12/15/2021 DTD

12/20/2012 @ 101.75 MLPFS INC/FIXED INCOME

TRADE DATE 01/07/13 (ID: 552953-CA-7)

MGM RESORTS INTL 6.625% 12/15/2021 DTD

12/20/2012 @ 102.25 MLPFS INC/FIXED INCOME

TRADE DATE 01/07/13 (ID: 552953-CA-7)

MGM RESORTS INTL 6.625% 12/15/2021 DTD

12/20/2012 @ 102.25 MLPFS INC/FIXED INCOME

TRADE DATE 01/07/13 (ID: 552953-CA-7)

MGM RESORTS INTL 6.625% 12/15/2021 DTD

12/20/2012 @ 102.50 GOLDMAN SACHS & CO. TRADE

DATE 01/08/13 (ID: 552953-CA-7)

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

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

20,000.000

10,000.000

1,000.000  
0.00  
2,000.000  
0.00  
1,000.000  
0.00  
1,000.000  
0.00  
5,000.000  
0.025  
0.025  
0.004  
0.004  
0.004  
0.004  
0.019  
505.88  
252.50  
(3.68)  
(7.36)  
(3.68)  
(3.86)  
93.75  
Quantity  
Cost  
10,000.000  
Per Unit  
Amount  
0.039  
Amount  
387.50  
0.36  
Page 20 of 25

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 1/1/13 to 1/31/13

Type

Settle Date Selection Method

Income

1/15

1/15

1/15

1/15

1/15

1/15

1/15

1/15

1/15

1/16

1/16

1/17

Corporate Interest

Accrued Int Paid

Accrued Int Recd

Corporate Interest

Accrued Int Paid

Accrued Int Paid

Description

AMC NETWORKS INC 7.75% JUL 15 2021 DTD

07/09/2012 (ID: 00164V-AB-9)

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)

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

07/15/2011 (ID: 178760-AB-0)

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

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

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

07/15/2009 (ID: 758753-AD-9)

WPX ENERGY INC 5.25% JAN 15 2017 DTD 06/25/2012

(ID: 98212B-AC-7)

MGM RESORTS INTL 6.625% 12/15/2021 DTD

12/20/2012 @ 103.50 BARCLAYS CAPITAL INC FIXED

INCOME TRADE DATE 01/10/13 (ID: 552953-CA-7)

SUPERVALU INC 8% MAY 01 2016 DTD 05/07/2009

(ID: 868536-AT-0)

FORD MOTOR COMPANY GLOBAL LANDMARK SECURITIES

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

(ID: 345370-CA-6)

LAMAR MEDIA CORP 5.875% FEB 01 2022 DTD  
07/27/2012 @ 111.00 FIRST UNION CAPITAL MARKETS  
TRADE DATE 01/11/13 (ID: 513075-BB-6)  
SEAGATE HDD CAYMAN 6 7/8% MAY 01 2020 DTD  
05/01/2011 @ 109.00 MLPFS INC/FIXED INCOME  
TRADE DATE 01/14/13 (ID: 81180W-AD-3)

Page 21 of 25

5,000.000

0.00

0.015

(72.57)

2,000.000

0.00

0.027

(53.85)

10,000.000

0.037

372.50

Quantity

Cost

10,000.000

7,000.000

4,000.000

5,000.000

20,000.000

5,000.000

5,000.000

1,000.000

0.00

1,000.000

Per Unit

Amount

0.039

0.057

0.031

0.038

0.038

0.043

0.026

0.005

0.016

Amount

387.50

398.13

122.50

190.63

750.00

215.63

131.25

(4.60)



GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 1/1/13 to 1/31/13

Type

Settle Date Selection Method

Income

1/17

1/18

1/22

1/22

1/22

1/31

1/31

Accrued Int Paid

Corporate Interest

Accrued Int Recd

Total Income

Type

Settle Date Selection Method

Fees & Commissions

1/23

Description

Fees & Commissions JPMORGAN CHASE INVESTMENT MANAGEMENT FEE FOR THE PERIOD 10-01-2012 TO 12-31-2012

Quantity

Cost

Description

COMMERCIAL METALS CO NOTE 7.35% AUG 15 2018 DTD

08/04/2008 @ 110.875 MILLENNIUM ADVISORS, LLC

TRADE DATE 01/14/13 (ID: 201723-AJ-2)

ALLIANT TECHSYSTEMS INC 6 7/8% SEP 15 2020 DTD

09/13/2010 @ 110.91 JEFFERIES & COMPANY TRADE

DATE 01/14/13 (ID: 018804-AP-9)

MGM RESORTS INTL 6.625% 12/15/2021 DTD

12/20/2012 @ 103.75 MLPFS INC/FIXED INCOME

TRADE DATE 01/15/13 (ID: 552953-CA-7)

MGM RESORTS INTL 6.625% 12/15/2021 DTD

12/20/2012 @ 104.25 MLPFS INC/FIXED INCOME

TRADE DATE 01/16/13 (ID: 552953-CA-7)

CB ABITIBIBOWATER INC 10.25% OCT 15 2018 DTD

10/15/2011 @ 116.00 MILLER TABAK HIRSCH &

COMPANY TRADE DATE 01/16/13 (ID: 003687-AB-6)

CCO HLDGS LLC/CAP CORP 6 5/8% JAN 26 2012 DTD

01/31/2022 (ID: 1248EP-AX-1)

SUPERVALU INC 8% MAY 01 2016 DTD 05/07/2009

(ID: 868536-AT-0)

1,000.000

0.02

20.00  
\$3,388.84  
1,000.000  
0.00  
3,000.000  
0.00  
2,000.000  
0.00  
6,000.000  
0.005  
0.006  
0.028  
0.033  
(5.15)  
(17.67)  
(55.24)  
198.75  
5,000.000  
0.00  
0.023  
(116.49)  
Quantity  
Cost  
10,000.000  
0.00  
Per Unit  
Amount  
0.031  
Amount  
(310.33)  
Amount  
(4,133.54)  
Page 22 of 25

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 1/1/13 to 1/31/13

TRADE ACTIVITY

Note:

Trade Date

Settle Date

L indicates Long Term Realized Gain/Loss

Type

Selection Method Description

Settled Sales/Maturities/Redemptions

1/2

1/2

1/10

1/15

1/28

1/31

Redemption

Pro Rata

Sale

High Cost

Sale

High Cost

CAPITAL ONE CAPITAL IV 6.745% FEB 17 2037 DTD

02/05/2007 ENTIRE ISSUE CALLED @ 100.00

(ID: 140422-AA-4)

SUPERVALU INC 8% MAY 01 2016 DTD 05/07/2009 @

99.875 GOLDMAN SACHS & CO. (ID: 868536-AT-0)

SUPERVALU INC 8% MAY 01 2016 DTD 05/07/2009 @

99.875 FIRST UNION CAPITAL MARKETS

(ID: 868536-AT-0)

Total Settled Sales/Maturities/Redemptions

\$21,997.50

(\$22,350.00)

(\$352.50) L

(1,000.000)

(1,000.000)

99.875

99.875

998.75

998.75

(1,037.50)

(1,037.50)

(38.75) L

(38.75) L

Quantity

(20,000.000)

Per Unit

Amount

100.00

Proceeds

20,000.00

Tax Cost  
 (20,275.00)  
 Realized  
 Gain/Loss  
 (275.00) L  
 Trade Date  
 Settle Date  
 Type  
 Description  
 Settled Securities Purchased  
 1/7  
 Purchase  
 1/10  
 1/7  
 1/10  
 1/7  
 1/10  
 Purchase  
 Purchase  
 MGM RESORTS INTL 6.625% 12/15/2021 DTD  
 12/20/2012 @ 101.75 MLPFS INC/FIXED INCOME  
 (ID: 552953-CA-7)  
 MGM RESORTS INTL 6.625% 12/15/2021 DTD  
 12/20/2012 @ 102.25 MLPFS INC/FIXED INCOME  
 (ID: 552953-CA-7)  
 MGM RESORTS INTL 6.625% 12/15/2021 DTD  
 12/20/2012 @ 102.25 MLPFS INC/FIXED INCOME  
 (ID: 552953-CA-7)  
 1,000.000  
 102.25  
 (1,022.50)  
 2,000.000  
 102.25  
 (2,045.00)  
 Quantity  
 1,000.000  
 Per Unit  
 Amount  
 101.75  
 Market Cost  
 (1,017.50)  
 Page 23 of 25

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 1/1/13 to 1/31/13

Trade Date

Settle Date

Type

Settled Securities Purchased

1/8

Purchase

1/11

1/10

1/15

1/11

1/16

1/14

1/17

1/14

1/17

1/14

1/18

1/15

1/22

1/16

1/22

1/16

1/22

Purchase

Purchase

Purchase

Purchase

Purchase

Purchase

Purchase

Purchase

Total Settled Securities Purchased

Description

MGM RESORTS INTL 6.625% 12/15/2021 DTD

12/20/2012 @ 102.50 GOLDMAN SACHS & CO.

(ID: 552953-CA-7)

MGM RESORTS INTL 6.625% 12/15/2021 DTD

12/20/2012 @ 103.50 BARCLAYS CAPITAL INC FIXED

INCOME (ID: 552953-CA-7)

LAMAR MEDIA CORP 5.875% FEB 01 2022 DTD

07/27/2012 @ 111.00 FIRST UNION CAPITAL MARKETS

(ID: 513075-BB-6)

SEAGATE HDD CAYMAN 6 7/8% MAY 01 2020 DTD

05/01/2011 @ 109.00 MLPFS INC/FIXED INCOME

(ID: 81180W-AD-3)

COMMERCIAL METALS CO NOTE 7.35% AUG 15 2018 DTD

08/04/2008 @ 110.875 MILLENNIUM ADVISORS, LLC

(ID: 201723-AJ-2)

ALLIANT TECHSYSTEMS INC 6 7/8% SEP 15 2020 DTD

09/13/2010 @ 110.91 JEFFERIES & COMPANY  
(ID: 018804-AP-9)  
MGM RESORTS INTL 6.625% 12/15/2021 DTD  
12/20/2012 @ 103.75 MLPFS INC/FIXED INCOME  
(ID: 552953-CA-7)  
MGM RESORTS INTL 6.625% 12/15/2021 DTD  
12/20/2012 @ 104.25 MLPFS INC/FIXED INCOME  
(ID: 552953-CA-7)  
CB ABITIBIBOWATER INC 10.25% OCT 15 2018 DTD  
10/15/2011 @ 116.00 MILLER TABAK HIRSCH &  
COMPANY (ID: 003687-AB-6)

(\$36,933.00)  
Page 24 of 25

2,000.000  
116.00  
(2,320.00)  
3,000.000  
104.25  
(3,127.50)  
1,000.000  
103.75  
(1,037.50)  
5,000.000  
110.91  
(5,545.50)  
10,000.000  
110.875  
(11,087.50)  
5,000.000  
109.00  
(5,450.00)  
2,000.000  
111.00  
(2,220.00)  
1,000.000  
103.50  
(1,035.00)  
Quantity  
1,000.000  
Per Unit  
Amount  
102.50  
Market Cost  
(1,025.00)

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 1/1/13 to 1/31/13

Trade Date

Type

Est. Settle Date Selection Method Description

Pending Sales, Maturities, Redemptions

Sale

1/30

2/4

1/30

2/4

Sale

SUPERVALU INC 8% MAY 01 2016 DTD 05/07/2009

(ID: 868536-AT-0)

SUPERVALU INC 8% MAY 01 2016 DTD 05/07/2009

(ID: 868536-AT-0)

Total Pending Sales, Maturities, Redemptions

Quantity

(2,000.000)

(1,000.000)

Per Unit

Amount

100.00

99.875

Proceeds

2,000.00

998.75

\$2,998.75

Tax Cost

(2,075.00)

(1,037.50)

(\$3,112.50)

Realized

Gain/Loss

(75.00) L

(38.75) L

(\$113.75) L

Trade Date

Est. Settle Date Type

Pending Securities Purchased

1/29

Purchase

2/1

1/30

2/4

1/31

2/5

1/31

2/5

Purchase

Purchase

Purchase

Description

LAMAR MEDIA CORP 5.875% FEB 01 2022 DTD  
07/27/2012 (ID: 513075-BB-6)

CB ABITIBIBOWATER INC 10.25% OCT 15 2018 DTD  
10/15/2011 (ID: 003687-AB-6)

LAMAR MEDIA CORP 5.875% FEB 01 2022 DTD  
07/27/2012 (ID: 513075-BB-6)

LAMAR MEDIA CORP 5.875% FEB 01 2022 DTD  
07/27/2012 (ID: 513075-BB-6)

Total Pending Securities Purchased

Quantity

3,000.000

3,000.000

3,000.000

2,000.000

Per Unit

Amount

111.00

115.75

110.50

110.375

Market Cost

(3,330.00)

(3,472.50)

(3,315.00)

(2,207.50)

(\$12,325.00)

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For the Period 1/1/13 to 1/31/13

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 1/1/13 to 1/31/13

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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