

GHISLAINE MAXWELL



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

For the Period 6/1/13 to 6/30/13

Investment Management Account

J.P. Morgan Team

James Buckley

Jason Bell

Janet Young

Gina Magliocco

Jason Grosse

Online access

Banker

Investment Specialist

Client Service Team

Client Service Team

Client Service Team

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

20

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Page 1 of 30

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 6/1/13 to 6/30/13

Account Summary

Asset Allocation

Cash & Fixed Income

Market Value

Accruals

Market Value with Accruals

Beginning

Market Value

1,115,924.74

\$1,115,924.74

18,516.94

\$1,134,441.68

Ending

Market Value

1,087,738.84

\$1,087,738.84

16,120.90

\$1,103,859.74

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

8,143.33

(36,329.23)

\$1,087,738.84

16,120.90

\$1,103,859.74

Period Value

1,115,924.74

Change

In Value

(28,185.90)

(\$28,185.90)

(2,396.04)

(\$30,581.94)

Year-to-Date

Value

1,098,358.35

(8,414.34)

(\$8,414.34)

35,322.35

(37,527.52)

\$1,087,738.84

16,120.90

\$1,103,859.74

Estimated

67,888.12

\$67,888.12

Current

Annual Income Allocation

100%

100%

Page 2 of 30

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 6/1/13 to 6/30/13

Account Summary

Tax Summary

Interest Income

Accrued Interest Current Year

Taxable Income

CONTINUED

Current

Period Value

8,458.87

(315.54)

\$8,143.33

Year-to-Date

Value

37,700.22

(2,377.87)

\$35,322.35

ST Realized Gain/Loss

LT Realized Gain/Loss

Realized Gain/Loss

Current

Period Value

(77.50)

1,878.55

\$1,801.05

Year-to-Date

Value

14.70

1,461.18

\$1,475.88

Unrealized Gain/Loss

To-Date Value

\$8,629.40

Cost Summary

Cash & Fixed Income

1,079,109.44

Cost

Total

\$1,079,109.44

Page 3 of 30

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 6/1/13 to 6/30/13

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 years¹

5-10 years¹

10+ years¹

Total Value

1

Market Value

38,629.35

1,077,295.39

\$1,115,924.74

Ending

Market Value

73,697.48

1,014,041.36

\$1,087,738.84

Current

Period Value

1,087,738.84

1,079,109.44

8,629.40

67,888.12

16,120.90

5.16%

SUMMARY BY TYPE

Market

Value

92,066.93

305,194.80

666,294.31

24,182.80

\$1,087,738.84

% of Bond

Portfolio

8%
28%
62%
2%
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

73,697.48

965,071.77

48,969.59

\$1,087,738.84

% of Bond

Portfolio

6%

90%

4%

100%

US Fixed Income

Change

In Value

35,068.13

(63,254.03)

(\$28,185.90)

Current

Allocation

7%

93%

100%

Cash

Asset Categories

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

Page 4 of 30

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 6/1/13 to 6/30/13

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

73,737.48

(2,200.00)

2,160.00

73,737.48

(2,200.00)

2,160.00

\$73,697.48

73,737.48

(2,200.00)

2,160.00

\$73,697.48

\$0.00

\$7.37

\$0.38

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

105.50

5,000.00

5,275.00

5,275.00

381.25

175.79

5.28%

101.05

10,000.00

10,104.70

10,336.25

(231.55)

505.00

242.68

105.75

10,000.00

10,575.00

9,905.00

670.00

560.00

46.66

4.33%

0.01%

7.37

0.38

0.01% ¹

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.

2.50%

Page 5 of 30

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 6/1/13 to 6/30/13

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

BANK OF AMERICA CORP

3 3/4% JUL 12 2016

DTD 07/12/2011

06051G-EK-1 A- /BAA

SEAGATE TECHNOLOGY HDD H

SR NOTES 6.80% OCT 1 2016

DTD 9/20/2006

81180R-AE-2 BB+ /BA1

SPRINT NEXTEL CORP

6% DEC 1 2016

DTD 11/20/2006

852061-AD-2 B+ /B3

VULCAN MATERIALS

6 1/2% DEC 01 2016

DTD 06/14/2011

929160-AQ-2 BB /BA3

HANESBRANDS INC

8% DEC 15 2016

DTD 12/10/2009

410345-AF-9 BB /BA3

105.25

5,000.00

5,262.50

5,412.50

(150.00)

400.00

17.77

6.28%

108.00

10,000.00

10,800.00

10,975.00

(175.00)

650.00

54.16

3.97%

110.88

2,000.00

2,217.50

2,120.00
97.50
136.00
34.00
105.75
20,000.00
21,150.00
17,385.00
3,765.00
1,200.00
100.00
3.25%
104.89
5,000.00
5,244.65
4,581.50
663.15
187.50
88.02
2.08%
108.25
10,000.00
10,825.00
10,400.00
425.00
612.50
129.30
3.02%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
108.00
10,000.00
10,800.00
10,495.00
305.00
650.00
137.22
3.46%
4.18%
Page 6 of 30

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 6/1/13 to 6/30/13

Price

US Fixed Income

WPX ENERGY INC

5.25% JAN 15 2017

DTD 06/25/2012

98212B-AC-7 BB+ /BA1

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 /B1

CONSTELLATION BRANDS INC

7 1/4% MAY 15 2017

DTD 11/15/2007

21036P-AF-5 BB+ /BA1

RRI ENERGY INC

7 7/8% JUN 15 2017

DTD 06/13/2007

74971X-AC-1 B /B2

SERVICE CORP INTL

7% JUN 15 2017

DTD 06/15/2006

MULTI CPN

817565-BF-0 BB- /B1

SMITHFIELD FOODS INC

SR NOTES 7 3/4% JUL 1 2017

DTD 6/22/2007

832248-AQ-1 BB /B1

110.25

10,000.00

11,025.00

10,475.00

550.00

775.00

387.50

4.90%

110.25

20,000.00

22,050.00

21,700.00

350.00

1,400.00

62.22

4.16%

114.38

15,000.00

17,156.25
16,500.00
656.25
1,087.50
138.94
106.50
15,000.00
15,975.00
15,112.50
862.50
1,181.25
52.50
3.27%
109.75
19,000.00
20,852.50
20,572.50
280.00
105.40
3,000.00
3,162.00
3,177.50
(15.50)
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
101.88
5,000.00
5,093.75
5,362.50
(268.75)
262.50
121.04
202.50
42.75
1,425.00
237.50
4.67%
5.16%
4.69%
6.00%
Page 7 of 30

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 6/1/13 to 6/30/13

Price

US Fixed Income

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 /B1

MGM RESORTS INTL

11.375% MAR 01 2018

DTD 09/22/2009

55303Q-AA-8 B+ /B3

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

108.25

10,000.00

10,825.00

10,775.00

50.00

775.00

163.61

5.75%

102.75

20,000.00

20,550.00

20,140.00

410.00

1,050.00

309.16

4.59%

124.00

5,000.00

6,200.00

6,575.00
(375.00)
568.75
189.58
5.47%
110.00
20,000.00
22,000.00
21,450.00
550.00
1,575.00
262.50
5.26%
106.38
9,000.00
9,573.75
9,495.00
78.75
652.50
110.55
5.57%
106.75
15,000.00
16,012.50
15,975.00
37.50
975.00
368.32
4.68%
104.00
10,000.00
10,400.00
10,850.00
(450.00)
862.50
359.37
7.47%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
Page 8 of 30

GHISLAINE MAXWELL-HY ACCT. [REDACTED]
For the Period 6/1/13 to 6/30/13
Price
US Fixed Income
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
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 BB /BA3
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
111.25
5,000.00
5,562.50
5,762.50
(200.00)
493.75
104.23
7.27%
110.00
20,000.00
22,000.00
21,950.00
50.00
1,625.00
406.24
5.88%
107.00
15,000.00
16,050.00

16,012.50
37.50
1,181.25
393.75
6.27%
108.86
10,000.00
10,886.10
11,087.50
(201.40)
735.00
277.66
5.35%
103.38
7,000.00
7,236.25
7,735.00
(498.75)
796.25
367.15
10.49%
105.98
10,000.00
10,598.00
10,300.00
298.00
800.00
102.22
6.54%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
114.67
10,000.00
11,466.70
11,080.41
386.29
687.50
126.04
3.54%
Page 9 of 30

GHISLAINE MAXWELL-HY

ACCT. [REDACTED]

For the Period 6/1/13 to 6/30/13

Price

US Fixed Income

NIELSEN FINANCE LLC/CO

7 3/4% OCT 15 2018

DTD 04/15/2011

65409Q-AY-8 BB- /B2

P DINEEQUITY INC

9 1/2% OCT 30 2018

DTD 04/30/2011

254423-AB-2 B- /B3

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+ /BA3

P CDW LLC/CDW FINANCE

8% DEC 15 2018

DTD 06/15/2011

STEP CPN

12513G-AW-9 B+ /BA3

AVIS BUDEGET CAR RENTAL

8 1/4% JAN 15 2019

DTD 01/15/2011

053773-AN-7 B /B2

CSC HOLDINGS LLC

8 5/8% FEB 15 2019

DTD 02/12/2009

126307-AC-1 BB+ /BA3

115.00

10,000.00

11,500.00

11,425.00

75.00

862.50

325.83

5.49%

109.25

5,000.00

5,462.50

5,572.50

(110.00)

412.50

190.20

6.25%

109.20

3,000.00
3,276.00
3,356.25
(80.25)
240.00
10.66
6.00%
105.25
5,000.00
5,262.50
5,400.00
(137.50)
312.50
52.08
5.11%
104.38
10,000.00
10,437.50
10,200.00
237.50
637.50
106.25
5.42%
111.00
2,000.00
2,220.00
2,200.00
20.00
190.00
(30.08)
6.99%
107.50
10,000.00
10,750.00
11,040.00
(290.00)
775.00
163.61
6.07%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
Page 10 of 30

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 6/1/13 to 6/30/13

Price

US Fixed Income

HCA INC

8 1/2% APR 15 2019

DTD 04/15/2010

404119-BF-5 BB /BA3

SESI LLC

6 3/8% MAY 01 2019

DTD 11/01/2011

78412F-AL-8 NR /BA2

NOKIA CORP

5 3/8% MAY 15 2019

DTD 05/07/2009

654902-AB-1 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

LIMITED BRANDS INC

8 1/2% JUN 15 2019

DTD 12/15/2009

532716-AR-8 BB+ /BA1

ENDO PHARMACEUT HLDGS IN

7% JUL 15 2019

DTD 06/08/2011

29264F-AG-1 BB- /B1

101.25

5,000.00

5,062.50

5,337.50

(275.00)

350.00

161.38

6.74%

118.60

6,000.00

7,115.88

6,922.50

193.38

591.00

49.24

116.25

20,000.00

23,250.00

23,000.00

250.00
1,700.00
75.54
6.06%
104.25
5,000.00
5,212.50
5,057.50
155.00
337.50
28.12
5.89%
98.44
5,000.00
4,921.85
4,912.50
9.35
268.75
34.34
5.69%
103.50
2,000.00
2,070.00
2,135.00
(65.00)
127.50
21.25
5.66%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
107.75
20,000.00
21,550.00
22,250.00
(700.00)
1,700.00
358.88
6.85%
5.28%
Page 11 of 30

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 6/1/13 to 6/30/13

Price

US Fixed Income

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- /BA3

STARZ LLC/STARZ FIN CORP

5.000% 09/15/2019 DTD 02/13/2013

85571N-AB-5 NR /BA2

WEYERHAEUSER CO

7 3/8% OCT 01 2019

DTD 10/01/2009

962166-BV-5 BBB /BAA

UNITED RENTALS NORTH AM

9 1/4% DEC 15 2019

DTD 11/17/2009

911365-AU-8 B+ /B3

ZAYO GROUP LLC/ZAYO CAP

8.125% JAN 01 2020

DTD 08/17/2012

989194-AG-0 B /B1

PIONEER NATURAL RESOURCE

7 1/2% JAN 15 2020

DTD 11/30/2009

723787-AJ-6 NR /BAA

122.65

20,000.00

24,530.60

22,800.00

1,730.60

1,500.00

691.66

3.58%

108.50

4,000.00

4,340.00

4,500.00

(160.00)

325.00

162.50

6.50%

110.25

15,000.00

16,537.50

16,687.50

(150.00)
1,387.50
61.66
7.23%
99.50
118.27
10,000.00
10,000.00
9,950.00
11,827.10
10,305.00
11,509.70
(355.00)
317.40
500.00
147.22
737.50
184.37
5.09%
4.04%
112.00
15,000.00
16,800.00
16,462.50
337.50
1,181.25
393.75
5.55%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
107.25
5,000.00
5,362.50
5,640.00
(277.50)
431.25
198.85
7.13%
Page 12 of 30

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 6/1/13 to 6/30/13

Price

US Fixed Income

NEWFIELD EXPLORATION CO

6 7/8% FEB 01 2020

DTD 01/25/2010

651290-AN-8 NR /BA2

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

110.50

2,000.00

2,210.00

2,185.00

25.00

152.50

32.19

5.73%

98.14

2,000.00

1,962.82

2,087.50

(124.68)

147.50

36.87

7.73%

105.50

15,000.00

15,825.00

16,556.25
(731.25)
1,237.50
309.37
7.20%
106.50
10,000.00
10,650.00
10,862.50
(212.50)
800.00
200.00
6.78%
106.50
5,000.00
5,324.75
5,568.75
(244.00)
381.25
112.25
6.42%
109.00
8,000.00
8,720.00
8,756.00
(36.00)
650.00
191.38
6.45%
103.00
20,000.00
20,600.00
21,450.00
(850.00)
1,375.00
572.90
6.31%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
Page 13 of 30

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 6/1/13 to 6/30/13

Price

US Fixed Income

CF INDUSTRIES INC

7 1/8% MAY 01 2020

DTD 04/23/2010

12527G-AB-9 NR /BAA

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

HOLOGIC INC

6.250% 08/01/2020 DTD 03/22/2013

436440-AF-8 BB /B2

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

111.04

10,000.00

11,104.00

10,950.00

154.00

775.00

292.77

108.50

15,000.00

16,275.00

15,637.50

637.50

1,237.50

412.50

5.83%

107.50

9,000.00

9,675.00

9,720.00

(45.00)

104.00
5,000.00
5,200.00
5,470.00
(270.00)
312.50
85.93
607.50
253.12
5.56%
5.46%
106.00
5,000.00
5,300.00
5,450.00
(150.00)
343.75
57.29
109.63
15,000.00
16,443.75
16,320.00
123.75
1,162.50
96.87
5.80%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
121.00
10,000.00
12,100.00
11,675.00
425.00
712.50
118.75
3.63%
6.03%
6.73%
Page 14 of 30

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 6/1/13 to 6/30/13

Price

US Fixed Income

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

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

MARKWEST ENERGY PART FIN

6 3/4% NOV 01 2020

DTD 11/02/2010

570506-AM-7 BB /BA3

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

112.50

15,000.00

16,875.00

16,540.00

335.00

1,237.50

54.99

6.13%

105.00

3,000.00

3,150.00

3,255.00

(105.00)

217.50

18.12

6.39%

105.50

5,000.00

5,275.00

5,600.00
(325.00)
337.50
56.25
5.82%
109.50
20,000.00
21,900.00
21,450.00
450.00
1,500.00
316.66
5.88%
108.00
15,000.00
16,200.00
16,012.50
187.50
107.25
15,000.00
16,087.50
16,050.00
37.50
1,012.50
298.12
1,031.25
257.80
5.52%
105.78
5,000.00
5,289.00
5,545.50
(256.50)
343.75
101.21
5.88%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
5.52%
Page 15 of 30

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 6/1/13 to 6/30/13

Price

US Fixed Income

CROWN AMER/CAP CORP III

6 1/4% FEB 01 2021

DTD 08/01/2011

22818V-AB-3 BB /BA2

KEY ENERGY SERVICES INC

6 3/4% MAR 01 2021

DTD 03/04/2011

492914-AS-5 BB- /B1

GRAPHIC PACKAGING INTL

4.750% 04/15/2021 DTD 04/02/2013

38869P-AK-0 BB+ /BA3

DELPHI CORP

6.125% MAY 15 2021

DTD 05/07/2012

24713E-AF-4 BB+ /BA1

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 /B2

AMC NETWORKS INC

7.75% JUL 15 2021

DTD 07/09/2012

00164V-AB-9 NR /B1

109.50

10,000.00

10,950.00

11,490.00

(540.00)

775.00

357.36

6.23%

98.24

5,000.00

4,912.00

4,925.00

(13.00)

331.25

27.60

6.92%

101.50

7,000.00

7,105.00

7,157.50

(52.50)
455.00
51.81
6.25%
109.25
5,000.00
5,462.50
5,545.00
(82.50)
97.19
5,000.00
4,859.40
4,987.50
(128.10)
237.50
58.71
306.25
39.13
5.19%
4.70%
96.00
5,000.00
4,800.00
5,127.50
(327.50)
337.50
112.50
7.44%
105.75
15,000.00
15,862.50
16,262.50
(400.00)
937.50
390.61
5.32%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
Page 16 of 30

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 6/1/13 to 6/30/13

Price

US Fixed Income

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

SESI LLC

7.125% DEC 15 2021

DTD 06/15/2012

78412F-AP-9 BBB /BA2

CCO HLDGS LLC/CAP CORP

6 5/8% JAN 26 2012

DTD 01/31/2022

1248EP-AX-1 BB- /B1

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

SALLY HOLDINGS/SALLY CAP

5.75% JUN 01 2022

DTD 05/18/2012

79546V-AJ-5 BB+ /BA3

101.75

5,000.00

5,087.50

5,295.00

(207.50)

287.50

23.95

5.50%

101.62

9,000.00

9,146.16

9,007.50

138.66

562.50

196.87

6.01%

101.96

10,000.00

10,196.00

11,072.50

(876.50)
587.50
244.79
5.58%
104.50
6,000.00
6,270.00
5,970.00
300.00
397.50
166.72
5.95%
108.00
3,000.00
3,240.00
3,322.50
(82.50)
103.19
15,000.00
15,478.05
15,582.50
(104.45)
993.75
44.16
213.75
9.49
6.14%
5.91%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
106.75
15,000.00
16,012.50
15,900.00
112.50
1,256.25
474.57
7.26%
Page 17 of 30

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 6/1/13 to 6/30/13

Price

US Fixed Income

CHESAPEAKE MIDSTREAM PT

6.125% JUL 15 2022

DTD 01/11/2012

16524R-AE-3 BB- /BA3

CONTINENTAL RESOURCES

5% SEP 15 2022

DTD 08/14/2012

212015-AH-4 BB+ /BA2

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

CELANESE US HOLDINGS LLC

4.625% 11/15/2022 DTD 11/13/2012

15089Q-AD-6 BB+ /BA2

JARDEN CORP

6 1/8% NOV 15 2022

DTD 11/09/2010

471109-AE-8 BB- /BA3

PVH CORP

4.500% 12/15/2022 DTD 12/20/2012

693656-AA-8 BB /BA3

ROYAL BK SCOTLND GRP PLC

6.125% 12/15/2022 DTD 12/04/2012

780099-CE-5 BB+ /BA2

95.83

5,000.00

4,791.50

5,340.10

(548.60)

96.00

5,000.00

4,800.00

5,005.00

(205.00)

225.00

10.00

306.25

13.61

5.04%

6.73%

102.27

104.75

5,000.00
1,000.00
5,113.50
1,047.50
5,105.00
1,072.50
8.50
(25.00)
231.25
29.54
61.25
7.82
4.33%
5.47%
98.25
20,000.00
19,650.00
19,861.25
(211.25)
1,075.00
268.74
5.62%
100.03
7,000.00
7,002.10
7,210.00
(207.90)
446.25
111.55
6.37%
101.75
5,000.00
5,087.50
5,073.75
13.75
250.00
73.61
4.76%
102.00
4,000.00
4,080.00
3,930.00
150.00
245.00
112.97
5.84%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized

Gain/Loss
Est. Annual Income
Accrued Interest
Yield
Page 18 of 30

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 6/1/13 to 6/30/13

Price

US Fixed Income

GMAC

8% NOV 01 2031

DTD 12/31/2008

36186C-BY-8 B+ /B1

AMERICAN INTL GROUP

8.175% MAY 15 2058

DTD 05/15/2009

026874-BS-5 BBB /BAA

Total US Fixed Income

122.46

15,000.00

18,369.45

16,428.75

1,940.70

1,226.25

156.67

\$1,014,041.36

\$1,005,411.96

\$8,629.40

\$67,880.75

\$16,120.52

6.61%

Quantity

Value

Adjusted Tax Cost

Original Cost

Unrealized

Gain/Loss

Est. Annual Income

Accrued Interest

Yield

120.91

20,000.00

24,182.80

21,912.50

2,270.30

1,600.00

266.66

6.09%

5.54%

Page 19 of 30

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 6/1/13 to 6/30/13

Portfolio Activity Summary

Beginning Cash Balance

Transactions

INFLOWS

Total Inflows

Income

OUTFLOWS **

Total Outflows

Fees & Commissions

\$0.00

TRADE ACTIVITY

Settled Sales/Maturities/Redemptions

Settled Securities Purchased

Total Trade Activity

Ending Cash Balance

63,963.55

(36,998.75)

\$26,964.80

\$73,737.48

* 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

149,267.88

(161,228.10)

(\$11,960.22)

-Current

Period

Value

38,629.35

8,143.33

\$8,143.33

Year-To-Date

Value*

-35,322.35

\$35,322.35

(8,414.34)

(\$8,414.34)

Current

Cost

Adjustments

Cost Adjustments

Total Cost Adjustments

Period Value

2,120.00

\$2,120.00

Year-To-Date

Value*

2,120.00

\$2,120.00
Page 20 of 30

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 6/1/13 to 6/30/13

Portfolio Activity Detail

INFLOWS & OUTFLOWS

Type

Settle Date Selection Method

Income

6/3

6/3

6/3

6/3

6/3

6/3

6/3

6/3

6/3

6/7

Corporate Interest

Foreign Interest

Corporate Interest

Corporate Interest

Corporate Interest

Corporate Interest

Corporate Interest

Corporate Interest

Interest Income

Accrued Int Recd

Description

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

05/20/2011 (ID: 031652-BE-9)

ARCELORMITTAL 9.85% JUN 01 2019 DTD 05/20/2009

(ID: 03938L-AM-6)

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

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

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

05/10/2011 (ID: 31430Q-BB-2)

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)

SALLY HOLDINGS/SALLY CAP 5.75% JUN 01 2022 DTD

05/18/2012 (ID: 79546V-AJ-5)

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

(ID: 852061-AD-2)

DEPOSIT SWEEP INTEREST FOR 05/01/13 - 05/31/13

@ .01% RATE ON AVG COLLECTED BALANCE OF

\$38,658.85 AS OF 06/01/13

FORD MOTOR COMPANY GLOBAL LANDMARK SECURITIES

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

(ID: 345370-CA-6)

1,000.000

0.029
29.18
Quantity
Cost
5,000.000
6,000.000
3,000.000
5,000.000
10,000.000
15,000.000
5,000.000
20,000.000

Per Unit

Amount

0.033
0.052
0.036
0.034
0.028
0.039
0.029
0.03

Amount

165.63
310.50
108.75
168.75
280.00
581.25
143.75
600.00
0.33

Page 21 of 30

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 6/1/13 to 6/30/13

Type

Settle Date Selection Method

Income

6/7

6/10

6/10

6/10

6/10

6/10

6/10

6/10

6/10

Accrued Int Recd

Accrued Int Paid

Accrued Int Recd

Accrued Int Paid

Accrued Int Paid

Accrued Int Paid

Accrued Int Paid

Accrued Int Recd

Accrued Int Paid

Description

FORD MOTOR COMPANY GLOBAL LANDMARK SECURITIES

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

(ID: 345370-CA-6)

CONTINENTAL RESOURCES 5% SEP 15 2022 DTD

08/14/2012 @ 101.375 CITIGROUP GLOBAL MARKETS

INC/SALOM TRADE DATE 06/05/13 (ID: 212015-AH-4)

FORD MOTOR COMPANY GLOBAL LANDMARK SECURITIES

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

(ID: 345370-CA-6)

CONTINENTAL RESOURCES 5% SEP 15 2022 DTD

08/14/2012 @ 101.50 GOLDMAN SACHS & CO. TRADE

DATE 06/05/13 (ID: 212015-AH-4)

JARDEN CORP SR SUB NOTES 7 1/2% MAY 1 2017 DTD

2/13/2007 @ 113.00 CITIGROUP GLOBAL MARKETS

INC/SALOM TRADE DATE 06/05/13 (ID: 471109-AB-4)

CONTINENTAL RESOURCES 5% SEP 15 2022 DTD

08/14/2012 @ 101.50 MORGAN STANLEY & CO. LLC

TRADE DATE 06/05/13 (ID: 212015-AH-4)

SESI LLC 7.125% DEC 15 2021 DTD 06/15/2012 @

110.75 CITIGROUP GLOBAL MARKETS INC/SALOM TRADE

DATE 06/05/13 (ID: 78412F-AP-9)

FORD MOTOR COMPANY GLOBAL LANDMARK SECURITIES

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

(ID: 345370-CA-6)

GRAPHIC PACKAGING INTL 4.750% 04/15/2021 DTD

04/02/2013 @ 99.75 MLPFS INC/FIXED INCOME TRADE

DATE 06/05/13 (ID: 38869P-AK-0)

5,000.000
0.00
0.009
(44.86)
4,000.000
0.00
2,000.000
0.00
3,000.000
0.00
2,000.000
0.008
0.012
0.035
0.03
(32.50)
(23.61)
(103.91)
59.60
2,000.000
0.00
0.012
(23.61)
1,000.000
0.00
1,000.000
0.012
0.03
(11.81)
29.80
Quantity
Cost
2,000.000
Per Unit
Amount
0.029
Amount
58.36
Page 22 of 30

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 6/1/13 to 6/30/13

Type

Settle Date Selection Method

Income

6/10

6/11

6/11

6/11

6/12

Accrued Int Paid

Accrued Int Paid

Accrued Int Recd

Accrued Int Recd

Corporate Interest

Description

JARDEN CORP 6 1/8% NOV 15 2022 DTD 11/09/2010 @
107.25 CITIGROUP GLOBAL MARKETS INC/SALOM TRADE
DATE 06/06/13 (ID: 471109-AE-8)

SESI LLC 6 3/8% MAY 01 2019 DTD 11/01/2011 @
106.75 CITIGROUP GLOBAL MARKETS INC/SALOM TRADE
DATE 06/06/13 (ID: 78412F-AL-8)

FORD MOTOR COMPANY GLOBAL LANDMARK SECURITIES
NOTES 7.45% JUL 16 2031 DTD 7/16/99
(ID: 345370-CA-6)

FORD MOTOR COMPANY GLOBAL LANDMARK SECURITIES
NOTES 7.45% JUL 16 2031 DTD 7/16/99
(ID: 345370-CA-6)

INGLES MARKETS INC NON-TRADEABLE ASSET CORP
ACTIONS CONTRA 8.875% 05/15/2017 DTD 07/07/2009
ACCRUED INTEREST @ \$6.65625 PER 1,000 P.A.
(ID: 45799A-JQ-1)

6/14

Foreign Interest

SEAGATE TECHNOLOGY HDD H NON - TRADEABLE ASSET
CORP ACTIONS CONTRA SR NOTES 6.80% OCT 1 2016
DTD 9/20/2006 HOLDERS RECEIVE \$1132.50 IN
TENDER PROCEEDS PLUS \$13.788889 IN ACCRUED
INTEREST PLUS \$30.00 EARLY TENDER PAYMENT PER
1000 PRINCIPAL AMOUNT ELECTED TO TENDER OF
SEAGATE CUSIP 81180RAE2 AFTER PRORATION RATE OF
0.868 (ID: 81199A-CD-8)

6/17

6/17

6/17

Corporate Interest

Corporate Interest

Corporate Interest

CDW LLC/CDW FINANCE 8% DEC 15 2018 DTD
06/15/2011 STEP CPN (ID: 12513G-AW-9)

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

12/15/2009 (ID: 172441-AS-6)
HANESBRANDS INC 8% DEC 15 2016 DTD 12/10/2009
(ID: 410345-AF-9)

5,000.000
10,000.000
5,000.000
0.04
0.043
0.04
200.00
431.25
200.00

Page 23 of 30

8,000.000
0.014
110.31
10,000.000
0.007
66.56
2,000.000
0.03
60.01
2,000.000
0.00
2,000.000
0.007
0.03
(14.17)
60.01

Quantity

Cost

1,000.000
0.00

Per Unit

Amount

0.004

Amount

(4.25)

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 6/1/13 to 6/30/13

Type

Settle Date Selection Method

Income

6/17

6/17

6/17

6/17

6/17

6/17

6/17

6/17

6/17

6/18

6/24

Corporate Interest

Corporate Interest

Corporate Interest

Corporate Interest

Corporate Interest

Foreign Interest

Corporate Interest

Corporate Interest

Corporate Interest

Accrued Int Paid

Corporate Interest

Description

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)

MGM RESORTS INTL 6.625% 12/15/2021 DTD
12/20/2012 (ID: 552953-CA-7)

PVH CORP 4.500% 12/15/2022 DTD 12/20/2012
(ID: 693656-AA-8)

RRI ENERGY INC 7 7/8% JUN 15 2017 DTD
06/13/2007 (ID: 74971X-AC-1)

ROYAL BK SCOTLND GRP PLC 6.125% 12/15/2022 DTD
12/04/2012 (ID: 780099-CE-5)

SESI LLC 7.125% DEC 15 2021 DTD 06/15/2012
(ID: 78412F-AP-9)

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)

VULCAN MATERIALS 6 1/2% DEC 01 2016 DTD

06/14/2011 @ 109.75 FIRST UNION CAPITAL MARKETS
TRADE DATE 06/13/13 (ID: 929160-AQ-2)

CINEMARK USA INC 8 5/8% JUN 15 2019 DTD
12/15/2009 (ID: 172441-AS-6)

Quantity
Cost
15,000.000
20,000.000
15,000.000
5,000.000
15,000.000
5,000.000
3,000.000
20,000.000
15,000.000
10,000.000
0.00
10,000.000

Per Unit
Amount

0.041
0.043
0.032
0.022
0.039
0.033
0.036
0.035
0.046
0.003
0.002

Amount
618.75
850.00
483.07
109.38
590.63
162.48
106.88
700.00
693.75
(30.69)
21.56

Page 24 of 30

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 6/1/13 to 6/30/13

Type

Settle Date Selection Method

Income

6/24

Corporate Interest

Description

RITE AID CORP NON-TRADEABLE ASSET CORP ACTIONS
CONTRA 7.500% 03/01/2017 DTD 02/15/2007 HOLDERS
RECEIVE \$999.50 PRINCIPAL PLUS \$30.00 CONSENT
FEE PLUS ACCRUED INTEREST AT A RATE OF
22.916667 FOR EVERY 1,000 PRINCIPAL AMOUNT
TENDERED OF CUSIP 767754BL7. (ID: 76799A-CJ-9)

6/25

Accrued Int Paid

Total Income

Type

Settle Date Selection Method

Miscellaneous Credits

6/7

6/7

6/10

6/10

Name Change

Name Change

Name Change

Name Change

Description

INGLES MARKETS INC 8 7/8% MAY 15 2017 DTD
05/12/2009 TO REDESCRIPTION (ID: 457030-AG-9)

INGLES MARKETS INC NON-TRADEABLE ASSET CORP
ACTIONS CONTRA 8.875% 05/15/2017 DTD 07/07/2009
FROM REDESCRIPTION (ID: 45799A-JQ-1)

REGAL CINEMAS CORP 8 5/8% JUL 15 2019 DTD
07/15/2009 TO CORPORATE ACTION CONTRA
(ID: 758753-AD-9)

REGAL CINEMAS CORP NON-TRADEABLE ASSET CORP
ACTIONS CONTRA 8 5/8% JUL 15 2019 DTD
07/15/2009 FROM CORPORATE ACTION CONTRA
(ID: 75899A-EU-3)

Quantity

Cost

(10,000.000)

(10,775.00)

10,000.000

10,775.00

(5,000.000)

(5,640.00)

5,000.000

5,640.00

NOKIA CORP 5 3/8% MAY 15 2019 DTD 05/07/2009 @
98.25 GOLDMAN SACHS & CO. TRADE DATE 06/17/13
(ID: 654902-AB-1)
\$8,143.33
5,000.000
0.00
0.005
(26.13)
Quantity
Cost
20,000.000
Per Unit
Amount
0.023
Amount
458.33
Amount
Page 25 of 30

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 6/1/13 to 6/30/13

Type

Settle Date Selection Method

Miscellaneous Credits

6/14

Name Change

Description

REGAL CINEMAS CORP NON-TRADEABLE ASSET CORP

ACTIONS CONTRA 8 5/8% JUL 15 2019 DTD

07/15/2009 TO CORPORATE ACTION CONTRA

(ID: 75899A-EU-3)

6/14

6/14

6/14

6/21

Name Change

Name Change

Name Change

Name Change

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

07/15/2009 FROM CORPORATE ACTION CONTRA

(ID: 758753-AD-9)

RITE AID CORP 7 1/2% MAR 01 2017 DTD 02/21/2007

TO CORPORATE ACTION CONTRA (ID: 767754-BL-7)

RITE AID CORP NON-TRADEABLE ASSET CORP ACTIONS

CONTRA 7.500% 03/01/2017 DTD 02/15/2007 FROM

CORPORATE ACTION CONTRA (ID: 76799A-CJ-9)

SEAGATE TECHNOLOGY HDD H NON - TRADEABLE ASSET

CORP ACTIONS CONTRA SR NOTES 6.80% OCT 1 2016

DTD 9/20/2006 TO CORPORATE ACTION CONTRA

(ID: 81199A-CD-8)

6/21

Name Change

Total Miscellaneous Credits

SEAGATE TECHNOLOGY HDD H SR NOTES 6.80% OCT 1

2016 DTD 9/20/2006 FROM CORPORATE ACTION CONTRA

(ID: 81180R-AE-2)

\$0.00

2,000.000

0.00

(2,000.000)

(2,120.00)

(20,000.000)

(20,150.00)

20,000.000

20,150.00

5,000.000

5,640.00

Quantity

Cost

(5,000.000)

(5,640.00)

Amount

Page 26 of 30

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 6/1/13 to 6/30/13

TRADE ACTIVITY

Note:

Trade Date

Settle Date

6/4

6/7

6/4

6/7

6/5

6/10

6/5

6/10

6/6

6/11

6/6

6/11

6/12

6/12

L indicates Long Term Realized Gain/Loss

Type

S indicates Short Term Realized Gain/Loss

Selection Method Description

Settled Sales/Maturities/Redemptions

Sale

High Cost

FORD MOTOR COMPANY GLOBAL LANDMARK SECURITIES

NOTES 7.45% JUL 16 2031 DTD 7/16/99 @ 124.675

CITIGROUP GLOBAL MARKETS INC/SALOM

(ID: 345370-CA-6)

FORD MOTOR COMPANY GLOBAL LANDMARK SECURITIES

NOTES 7.45% JUL 16 2031 DTD 7/16/99 @ 125.082

MLPFS INC/FIXED INCOME (ID: 345370-CA-6)

FORD MOTOR COMPANY GLOBAL LANDMARK SECURITIES

NOTES 7.45% JUL 16 2031 DTD 7/16/99 @ 122.61

UBS SECURITIES LLC (ID: 345370-CA-6)

FORD MOTOR COMPANY GLOBAL LANDMARK SECURITIES

NOTES 7.45% JUL 16 2031 DTD 7/16/99 @ 123.03

MLPFS INC/FIXED INCOME (ID: 345370-CA-6)
 FORD MOTOR COMPANY GLOBAL LANDMARK SECURITIES
 NOTES 7.45% JUL 16 2031 DTD 7/16/99 @ 123.058
 CITIGROUP GLOBAL MARKETS INC/SALOM
 (ID: 345370-CA-6)
 FORD MOTOR COMPANY GLOBAL LANDMARK SECURITIES
 NOTES 7.45% JUL 16 2031 DTD 7/16/99 @ 124.00
 CITIGROUP GLOBAL MARKETS INC/SALOM
 (ID: 345370-CA-6)
 INGLES MARKETS INC NON-TRADEABLE ASSET CORP
 ACTIONS CONTRA 8.875% 05/15/2017 DTD 07/07/2009
 TENDERED @ \$1,029.38 PER 1,000 P.A. PLUS A
 CONSENT FEE OF \$20 PER 1,000 P.A.
 (ID: 45799A-JQ-1)
 (10,000.000)
 104.938
 10,493.80
 (10,775.00)
 (281.20) L
 (2,000.000)
 124.00
 2,480.00
 (2,295.00)
 185.00 L
 (2,000.000)
 123.058
 2,461.16
 (2,295.00)
 166.16 L
 (2,000.000)
 123.03
 2,460.60
 (2,295.00)
 165.60 L
 (1,000.000)
 122.61
 1,226.10
 (1,147.50)
 78.60 L
 (2,000.000)
 125.082
 2,501.64
 (2,295.00)
 206.64 L
 Quantity
 (1,000.000)
 Per Unit
 Amount
 124.675
 Proceeds
 1,246.75

Tax Cost
(1,147.50)
Realized
Gain/Loss
99.25 L
Page 27 of 30

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 6/1/13 to 6/30/13

Trade Date

Settle Date

6/14

6/14

Type

Selection Method Description

Settled Sales/Maturities/Redemptions

Sale

High Cost

SEAGATE TECHNOLOGY HDD H NON - TRADEABLE ASSET

CORP ACTIONS CONTRA SR NOTES 6.80% OCT 1 2016

DTD 9/20/2006 HOLDERS RECEIVE \$1132.50 IN

TENDER PROCEEDS PLUS \$13.788889 IN ACCRUED

INTEREST PLUS \$30.00 EARLY TENDER PAYMENT PER

1000 PRINCIPAL AMOUNT ELECTED TO TENDER OF

SEAGATE CUSIP 81180RAE2 AFTER PRORATION RATE OF

0.868 (ID: 81199A-CD-8)

6/24

6/24

6/24

6/24

Redemption

Pro Rata

Sale

High Cost

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

12/15/2009 ENTIRE ISSUE CALLED @ 112.035

(ID: 172441-AS-6)

RITE AID CORP NON-TRADEABLE ASSET CORP ACTIONS

CONTRA 7.500% 03/01/2017 DTD 02/15/2007 HOLDERS

RECEIVE \$999.50 PRINCIPAL PLUS \$30.00 CONSENT

FEE PLUS ACCRUED INTEREST AT A RATE OF

22.916667 FOR EVERY 1,000 PRINCIPAL AMOUNT

TENDERED OF CUSIP 767754BL7. (ID: 76799A-CJ-9)

Total Settled Sales/Maturities/Redemptions

\$63,963.55

(\$62,085.00)

\$1,878.55 L

(20,000.000)

102.95

20,590.00

(20,150.00)

440.00 L

(10,000.000)

112.035

11,203.50

(11,205.00)

(1.50) L

Quantity

(8,000.000)

Per Unit

Amount

116.25

Proceeds

9,300.00

Tax Cost

(8,480.00)

Realized

Gain/Loss

820.00 L

Trade Date

Settle Date

Type

Description

Settled Securities Purchased

6/5

Purchase

6/10

CONTINENTAL RESOURCES 5% SEP 15 2022 DTD

08/14/2012 @ 101.375 CITIGROUP GLOBAL MARKETS

INC/SALOM (ID: 212015-AH-4)

Quantity

1,000.000

Per Unit

Amount

101.375

Market Cost

(1,013.75)

Page 28 of 30

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 6/1/13 to 6/30/13

Trade Date

Settle Date

Type

Settled Securities Purchased

6/5

Purchase

6/10

6/5

6/10

6/5

6/10

6/5

6/10

6/5

6/10

6/6

6/10

6/6

6/11

6/13

6/18

6/17

6/25

Purchase

Purchase

Total Settled Securities Purchased

Purchase

Purchase

Purchase

Purchase

Purchase

Purchase

Description

CONTINENTAL RESOURCES 5% SEP 15 2022 DTD

08/14/2012 @ 101.50 GOLDMAN SACHS & CO.

(ID: 212015-AH-4)

JARDEN CORP SR SUB NOTES 7 1/2% MAY 1 2017 DTD

2/13/2007 @ 113.00 CITIGROUP GLOBAL MARKETS

INC/SALOM (ID: 471109-AB-4)

CONTINENTAL RESOURCES 5% SEP 15 2022 DTD

08/14/2012 @ 101.50 MORGAN STANLEY & CO. LLC

(ID: 212015-AH-4)

SESI LLC 7.125% DEC 15 2021 DTD 06/15/2012 @

110.75 CITIGROUP GLOBAL MARKETS INC/SALOM

(ID: 78412F-AP-9)

GRAPHIC PACKAGING INTL 4.750% 04/15/2021 DTD

04/02/2013 @ 99.75 MLPFS INC/FIXED INCOME

(ID: 38869P-AK-0)

JARDEN CORP 6 1/8% NOV 15 2022 DTD 11/09/2010 @

107.25 CITIGROUP GLOBAL MARKETS INC/SALOM
(ID: 471109-AE-8)
SESI LLC 6 3/8% MAY 01 2019 DTD 11/01/2011 @
106.75 CITIGROUP GLOBAL MARKETS INC/SALOM
(ID: 78412F-AL-8)
VULCAN MATERIALS 6 1/2% DEC 01 2016 DTD
06/14/2011 @ 109.75 FIRST UNION CAPITAL MARKETS
(ID: 929160-AQ-2)
NOKIA CORP 5 3/8% MAY 15 2019 DTD 05/07/2009 @
98.25 GOLDMAN SACHS & CO. (ID: 654902-AB-1)
5,000.000
98.25
(4,912.50)
(\$36,998.75)
10,000.000
109.75
(10,975.00)
2,000.000
106.75
(2,135.00)
1,000.000
107.25
(1,072.50)
5,000.000
99.75
(4,987.50)
3,000.000
110.75
(3,322.50)
2,000.000
101.50
(2,030.00)
4,000.000
113.00
(4,520.00)
Quantity
2,000.000
Per Unit
Amount
101.50
Market Cost
(2,030.00)
Page 29 of 30

GHISLAINE MAXWELL-HY ACCT. [REDACTED]
For the Period 6/1/13 to 6/30/13
Trade Date
Type
Est. Settle Date Selection Method Description
Pending Sales, Maturities, Redemptions
7/2
Redemption
7/2
CDW LLC/CDW FINANCE 8% DEC 15 2018 DTD
06/15/2011 STEP CPN (ID: 12513G-AW-9)
Quantity
(2,000.000)
Per Unit
Amount
108.00
Proceeds
2,160.00
Tax Cost
(2,237.50)
Realized
Gain/Loss
(77.50) S
Trade Date
Est. Settle Date Type
Pending Securities Purchased
6/24
Purchase
6/27
Description
DINEEQUITY INC 9 1/2% OCT 30 2018 DTD
04/30/2011 (ID: 254423-AB-2)
COST ADJUSTMENTS
Settle Date
Type
Cost Adjustments
6/26
Cost Basis Adj
Description
SEAGATE TECHNOLOGY HDD H SR NOTES 6.80% OCT 1
2016 DTD 9/20/2006 CORPORATE ACTIONS
ADJUSTMENTS (ID: 81180R-AE-2)
Quantity
2,000.000
Cost Basis
Adjustments
2,120.00
Quantity
2,000.000
Per Unit
Amount

110.00
Market Cost
(2,200.00)
Page 30 of 30

For the Period 6/1/13 to 6/30/13

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.

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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 6/1/13 to 6/30/13

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-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