

GHISLAINE MAXWELL



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

For the Period 7/1/13 to 7/31/13

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]
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Holdings

Cash & Fixed Income

Portfolio Activity

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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/13 to 7/31/13

Account Summary

Asset Allocation

Cash & Fixed Income

Market Value

Accruals

Market Value with Accruals

Beginning

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

Period Value

1,087,738.84

(1,103,527.89)

(\$1,103,527.89)

19,269.20

(3,480.15)

\$0.00

3.00

\$3.00

Ending

Market Value

0.00

\$0.00

3.00

\$3.00

Change

In Value

(1,087,738.84)

(\$1,087,738.84)

(16,117.90)

(\$1,103,856.74)

Year-to-Date

Value

1,098,358.35

(1,111,942.23)

(\$1,111,942.23)

54,591.55

(41,007.67)

\$0.00

3.00

\$3.00

Estimated

\$0.00

Current

Annual Income Allocation

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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/13 to 7/31/13

Account Summary

Tax Summary

Interest Income

Ordinary Income

Accrued Interest Current Year

Taxable Income

CONTINUED

Current

Period Value

18,244.16

1,055.12

(30.08)

\$19,269.20

Year-to-Date

Value

55,944.38

1,055.12

(2,407.95)

\$54,591.55

ST Realized Gain/Loss

LT Realized Gain/Loss

Realized Gain/Loss

Current

Period Value

(7,649.75)

12,721.50

\$5,071.75

Year-to-Date

Value

(7,557.55)

14,182.68

\$6,625.13

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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/13 to 7/31/13

Cash & Fixed Income Summary

Beginning

Asset Categories

Cash

US Fixed Income

Market Value

73,697.48

1,014,041.36

\$1,087,738.84

Cash & Fixed Income Detail

Total Value

Note:

1

Ending

Market Value

0.00

0.00

\$0.00

Change

In Value

(73,697.48)

(1,014,041.36)

(\$1,087,738.84)

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.

Current

Allocation

Price

Quantity

Cash

US DOLLAR

1.00

0.00

3.00

0.01% ¹

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 7/1/13 to 7/31/13

Portfolio Activity Summary

Beginning Cash Balance

Transactions

INFLOWS

Total Inflows

Income

OUTFLOWS **

Withdrawals

Fees & Commissions

Total Outflows

TRADE ACTIVITY

Settled Sales/Maturities/Redemptions

Settled Securities Purchased

Total Trade Activity

Ending Cash Balance

1,013,776.33

(2,200.00)

\$1,011,576.33

\$0.00

* 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

1,163,044.21

(163,428.10)

\$999,616.11

-Current

Period

Value

73,737.48

18,214.08

\$18,214.08

(1,099,480.50)

(4,047.39)

(\$1,103,527.89)

Year-To-Date

Value*

-53,536.43

\$53,536.43

(1,099,480.50)

(12,461.73)

(\$1,111,942.23)

Current

Cost

Adjustments

Cost Adjustments

Total Cost Adjustments

Period Value

\$0.00

Year-To-Date
Value*
2,120.00
\$2,120.00
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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/13 to 7/31/13

Portfolio Activity Detail

INFLOWS & OUTFLOWS

Type

Settle Date Selection Method

Income

7/1

7/1

7/1

7/2

7/2

7/8

7/11

7/11

7/11

7/11

7/11

Corporate Interest

Corporate Interest

Interest Income

Corporate Interest

Accrued Int Paid

Foreign Interest

Accrued Int Recd

Description

SMITHFIELD FOODS INC SR NOTES 7 3/4% JUL 1 2017
DTD 6/22/2007 (ID: 832248-AQ-1)

ZAYO GROUP LLC/ZAYO CAP 8.125% JAN 01 2020 DTD
08/17/2012 (ID: 989194-AG-0)

DEPOSIT SWEEP INTEREST FOR 06/01/13 - 06/30/13
@ .01% RATE ON AVG COLLECTED BALANCE OF
\$51,225.75 AS OF 07/01/13

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

DINEEQUITY INC 9 1/2% OCT 30 2018 DTD
04/30/2011 @ 110.00 DEUTSCHE BANK ALEX BROWN
TRADE DATE 06/24/13 (ID: 254423-AB-2)

ROYAL BANK SCOTLAND GRP PLC 5.05% JAN 08 2015
DTD 12/08/2004 (ID: 780097-AP-6)

ARCELORMITTAL 9.85% JUN 01 2019 DTD 05/20/2009
(ID: 03938L-AM-6)

SPRINT NEXTEL CORP 6% DEC 1 2016 DTD 11/20/2006
(ID: 852061-AD-2)

PINNACLE ENTERTAINMENT 8 5/8% AUG 01 2017 DTD
02/01/2010 (ID: 723456-AK-5)

CCO HLDGS LLC CAP CORP 7 1/4% OCT 30 2017 DTD

09/27/2010 (ID: 1248EP-AQ-6)
ZAYO GROUP LLC/ZAYO CAP 8.125% JAN 01 2020 DTD
08/17/2012 (ID: 989194-AG-0)
2,000.000
2,000.000
0.00
10,000.000
6,000.000
20,000.000
10,000.000
9,000.000
4,000.000
0.004
0.015
0.025
0.012
0.007
0.038
0.014
0.002
7.56
(30.08)
252.50
69.00
133.33
383.33
128.69
9.03
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Quantity
Cost
10,000.000
4,000.000
Per Unit
Amount
0.039
0.041
Amount
387.50
162.50
0.38

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/13 to 7/31/13

Type

Settle Date Selection Method

Income

7/11

7/11

7/11

7/11

7/11

7/11

7/11

7/11

7/11

7/11

7/11

7/11

7/11

Accrued Int Recd

Description

ALLIANT TECHSYSTEMS INC 6 7/8% SEP 15 2020 DTD
09/13/2010 (ID: 018804-AP-9)

CHESAPEAKE MIDSTREAM PT 6.125% JUL 15 2022 DTD
01/11/2012 (ID: 16524R-AE-3)

DELPHI CORP 6.125% MAY 15 2021 DTD 05/07/2012
(ID: 24713E-AF-4)

JARDEN CORP 6 1/8% NOV 15 2022 DTD 11/09/2010
(ID: 471109-AE-8)

SALLY HOLDINGS/SALLY CAP 5.75% JUN 01 2022 DTD
05/18/2012 (ID: 79546V-AJ-5)

BE AEROSPACE INC SR NOTES 6 7/8% OCT 01 2020
DTD 09/16/2010 (ID: 055381-AR-8)

US STEEL CORP SR NOTES 7 3/8% APR 01 2020 DTD
03/19/2010 (ID: 912909-AF-5)

WEYERHAEUSER CO 7 3/8% OCT 01 2019 DTD
10/01/2009 (ID: 962166-BV-5)

ENDO PHARMACEUT HLDGS IN 7% JUL 15 2019 DTD
06/08/2011 (ID: 29264F-AG-1)

MGM RESORTS INTL 11.375% MAR 01 2018 DTD

09/22/2009 (ID: 55303Q-AA-8)
SMITHFIELD FOODS INC SR NOTES 7 3/4% JUL 1 2017
DTD 6/22/2007 (ID: 832248-AQ-1)
GMAC 8% NOV 01 2031 DTD 12/31/2008
(ID: 36186C-BY-8)
HOLOGIC INC 6.250% 08/01/2020 DTD 03/22/2013
(ID: 436440-AF-8)

Quantity

Cost

5,000.000
4,000.000
5,000.000
1,000.000
5,000.000
15,000.000
2,000.000
10,000.000
5,000.000
5,000.000
10,000.000
20,000.000
5,000.000

Per Unit

Amount

0.022
0.03
0.01
0.01
0.006
0.019
0.02
0.02
0.034
0.041
0.002
0.016
0.028

Amount

110.76
119.78
47.64
9.53
31.94
286.46
40.97
204.86
171.11
205.38
21.53
311.11
138.89

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/13 to 7/31/13

Type

Settle Date Selection Method

Income

7/11

7/11

7/11

7/11

7/11

7/11

7/11

7/11

7/11

7/11

7/11

7/11

7/11

Accrued Int Recd

Description

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

(ID: 521865-AS-4)

TENET HEALTHCARE CORP 6.25% NOV 01 2018 DTD

11/21/2011 (ID: 88033G-BP-4)

DAVITA INC 6 3/8% NOV 01 2018 DTD 10/20/2010

(ID: 23918K-AL-2)

DINEEQUITY INC 9 1/2% OCT 30 2018 DTD

04/30/2011 (ID: 254423-AB-2)

CSC HOLDINGS LLC 8 5/8% FEB 15 2019 DTD

02/12/2009 (ID: 126307-AC-1)

NOKIA CORP 5 3/8% MAY 15 2019 DTD 05/07/2009

(ID: 654902-AB-1)

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

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

CDW LLC/CDW FINANCE 8% DEC 15 2018 DTD

06/15/2011 STEP CPN (ID: 12513G-AW-9)

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

(ID: 410345-AF-9)

CELANESE US HOLDINGS LLC 4.625% 11/15/2022 DTD

11/13/2012 (ID: 15089Q-AD-6)
ALLBRITTON COMMUNICATION 8% MAY 15 2018 DTD
04/30/2010 (ID: 016745-AL-5)
D R HORTON INC 6 1/2% APR 15 2016 DTD
04/17/2006 (ID: 23331A-AZ-2)
AIRCATTLE LTD 7.625% APR 15 2020 DTD 06/06/2012
(ID: 00928Q-AG-6)

Quantity

Cost

8,000.000
5,000.000
10,000.000
2,000.000
10,000.000
5,000.000
20,000.000
3,000.000
5,000.000
5,000.000
10,000.000
10,000.000
2,000.000

Per Unit

Amount

0.026
0.012
0.012
0.019
0.035
0.008
0.037
0.006
0.006
0.015
0.012
0.016
0.018

Amount

209.44
60.76
123.96
37.47
349.79
41.81
733.33
17.33
28.89
74.51
124.44
155.28
36.43

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/13 to 7/31/13

Type

Settle Date Selection Method

Income

7/11

7/11

7/11

7/11

7/11

7/11

7/11

7/11

7/11

7/11

7/11

7/11

7/11

Accrued Int Recd

Description

ROYAL BANK SCOTLAND GRP PLC 5.05% JAN 08 2015

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

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

(ID: 00928Q-AF-8)

METROPCS WIRELESS INC SR NOTES 7 7/8% SEP 01

2018 DTD 09/21/2010 (ID: 591709-AK-6)

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

(ID: 98212B-AC-7)

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

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

WINDSTREAM CORP 7 7/8% NOV 01 2017 DTD

10/08/2009 (ID: 97381W-AJ-3)

MGM RESORTS INTL 6.625% 12/15/2021 DTD

12/20/2012 (ID: 552953-CA-7)

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

10/19/2010 (ID: 121207-AA-2)

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

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

HCA INC 8 1/2% APR 15 2019 DTD 04/15/2010

(ID: 404119-BF-5)
STARZ LLC/STARZ FIN CORP 5.000% 09/15/2019 DTD
02/13/2013 (ID: 85571N-AB-5)
VULCAN MATERIALS 6 1/2% DEC 01 2016 DTD
06/14/2011 (ID: 929160-AQ-2)
CONTINENTAL RESOURCES 5% SEP 15 2022 DTD
08/14/2012 (ID: 212015-AH-4)

Quantity

Cost

10,000.000
3,000.000
15,000.000
5,000.000
15,000.000
20,000.000
15,000.000
5,000.000
5,000.000
20,000.000
10,000.000
10,000.000
5,000.000

0.016
0.028
0.026
0.006
0.015
0.005
0.024
0.008
0.02
0.016
0.007
0.016

Per Unit

Amount

Amount

4.21
48.38
426.56
128.33
85.31
306.25
71.77
117.95
37.50
406.11
161.11
72.22
80.56

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/13 to 7/31/13

Type

Settle Date Selection Method

Income

7/11

7/11

7/11

7/11

7/11

7/11

7/11

7/11

7/11

7/11

7/11

7/11

7/11

Accrued Int Recd

Description

AVIS BUDEGET CAR RENTAL 8 1/4% JAN 15 2019 DTD
01/15/2011 (ID: 053773-AN-7)

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

SEAGATE TECHNOLOGY HDD H SR NOTES 6.80% OCT 1
2016 DTD 9/20/2006 (ID: 81180R-AE-2)

AMKOR TECHNOLOGIES INC 6 5/8% JUN 01 2021 DTD
05/20/2011 (ID: 031652-BE-9)

HEALTH MANAGEMENT ASSOCIATION 6 1/8% APR 15
2016 DTD 04/21/2006 (ID: 421933-AH-5)

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

JARDEN CORP SR SUB NOTES 7 1/2% MAY 1 2017 DTD
2/13/2007 (ID: 471109-AB-4)

GRAPHIC PACKAGING INTL 4.750% 04/15/2021 DTD
04/02/2013 (ID: 38869P-AK-0)

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

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

(ID: 78412F-AP-9)

NIELSEN FINANCE LLC/CO 7 3/4% OCT 15 2018 DTD

04/15/2011 (ID: 65409Q-AY-8)

CONSTELLATION BRANDS INC 7 1/4% MAY 15 2017 DTD

11/15/2007 (ID: 21036P-AF-5)

WYNN LAS VEGAS LLC CORP 7 3/4% AUG 15 2020 DTD

08/04/2010 (ID: 983130-AR-6)

Quantity

Cost

5,000.000

5,000.000

2,000.000

5,000.000

10,000.000

10,000.000

19,000.000

5,000.000

7,000.000

3,000.000

10,000.000

15,000.000

10,000.000

Per Unit

Amount

0.04

0.003

0.019

0.007

0.015

0.022

0.015

0.013

0.009

0.005

0.019

0.011

0.031

Amount

201.67

16.25

37.78

36.81

146.32

222.22

277.08

65.31

64.46

15.44

185.14

169.17

314.31

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/13 to 7/31/13

Type

Settle Date Selection Method

Income

7/11

7/11

7/11

7/11

7/11

7/11

7/11

7/11

7/11

7/11

7/11

7/11

7/11

Accrued Int Recd

Description

MERRILL LYNCH & CO MEDIUM TERM NOTES 6 7/8% APR
25 2018 DTD 04/25/2008 (ID: 59018Y-N6-4)

NEWFIELD EXPLORATION CO 6 7/8% FEB 01 2020 DTD
01/25/2010 (ID: 651290-AN-8)

LENNAR CORPORATION 5.6% MAY 31 2015 DTD
4/28/2005 (ID: 526057-AS-3)

CHESAPEAKE ENERGY CORP 6 1/2% AUG 15 2017 DTD
8/16/2005 (ID: 165167-BS-5)

CABLEVISION SYSTEMS CORP SR NOTES 7 3/4% APR 15
2018 DTD 04/15/2010 (ID: 12686C-AZ-2)

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

SESI LLC 6 3/8% MAY 01 2019 DTD 11/01/2011
(ID: 78412F-AL-8)

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

FRONTIER COMMUNICATIONS SR NOTES 8 1/8% OCT 01
2018 DTD 10/01/2009 (ID: 35906A-AB-4)

ENERGY TRANSFER EQUITY 7 1/2% OCT 15 2020 DTD

09/20/2010 (ID: 29273V-AC-4)
MARKWEST ENERGY PART FIN 6 3/4% NOV 01 2020 DTD
11/02/2010 (ID: 570506-AM-7)
AMC NETWORKS INC 7.75% JUL 15 2021 DTD
07/09/2012 (ID: 00164V-AB-9)
OMNICARE INC 7 3/4% JUN 01 2020 DTD 05/18/2010
(ID: 681904-AM-0)

Quantity

Cost

10,000.000
20,000.000
10,000.000
15,000.000
10,000.000
15,000.000
2,000.000
7,000.000
11,000.000
20,000.000
5,000.000
10,000.000
15,000.000

Per Unit

Amount

0.015
0.031
0.006
0.026
0.019
0.028
0.012
0.018
0.023
0.018
0.013
0.038
0.009

Amount

145.14
611.11
62.22
395.42
185.14
426.56
24.79
123.96
248.26
358.33
65.63
378.89
129.17

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/13 to 7/31/13

Type

Settle Date Selection Method

Income

7/11

7/11

7/11

7/12

7/12

7/12

7/12

7/12

7/12

7/12

7/12

7/12

7/12

Accrued Int Recd

Accrued Int Recd

Accrued Int Recd

Corporate Interest

Accrued Int Recd

Description

ARCELORMITTAL 6 1/4% FEB 25 2022 DTD 02/28/2012

(ID: 03938L-AX-2)

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

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

COMMERCIAL METALS CO NOTE 7.35% AUG 15 2018 DTD

08/04/2008 (ID: 201723-AJ-2)

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

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

LAMAR MEDIA CORP 5.875% FEB 01 2022 DTD

07/27/2012 (ID: 513075-BB-6)

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

(ID: 125581-GL-6)

NRG ENERGY INC 8 1/4% SEP 01 2020 DTD

03/01/2011 (ID: 629377-BJ-0)

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

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

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

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

INTL LEASE FINANCE CORP 8 1/4% DEC 15 2020 DTD

12/07/2010 (ID: 459745-GF-6)
QEP RESOURCES INC 5 3/8% OCT 01 2022 DTD
03/01/2012 (ID: 74733V-AB-6)
REGAL CINEMAS CORP 8 5/8% JUL 15 2019 DTD
07/15/2009 (ID: 758753-AD-9)
SERVICE CORP INTL 7% JUN 15 2017 DTD 06/15/2006
MULTI CPN (ID: 817565-BF-0)

Quantity

Cost

9,000.000
15,000.000
10,000.000
5,000.000
10,000.000
20,000.000
15,000.000
5,000.000
15,000.000
15,000.000
20,000.000
5,000.000
20,000.000

Per Unit

Amount

0.026
0.022
0.03
0.019
0.026
0.017
0.03
0.037
0.007
0.006
0.015
0.042
0.005

Amount

229.50
326.25
298.08
93.75
261.11
341.25
450.31
187.45
104.06
92.81
301.60
212.03
105.00

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/13 to 7/31/13

Type

Settle Date Selection Method

Income

7/12

7/12

7/12

7/12

7/12

7/12

7/12

7/12

7/12

7/12

7/12

7/12

7/12

Accrued Int Recd

Description

IRON MOUNTAIN INC 8 3/8% AUG 15 2021 DTD

08/10/2009 (ID: 46284P-AM-6)

KEY ENERGY SERVICES INC 6 3/4% MAR 01 2021 DTD

03/04/2011 (ID: 492914-AS-5)

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

08/12/2010 (ID: 75281A-AL-3)

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

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

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

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

CROWN AMER/CAP CORP III 6 1/4% FEB 01 2021 DTD

08/01/2011 (ID: 22818V-AB-3)

CONSOL ENERGY INC 8 1/4% APR 01 2020 DTD

10/01/2010 (ID: 20854P-AF-6)

AMERICAN INTL GROUP 8.175% MAY 15 2058 DTD

05/15/2009 (ID: 026874-BS-5)

ROYAL BK SCOTLND GRP PLC 6.125% 12/15/2022 DTD

12/04/2012 (ID: 780099-CE-5)

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

05/01/2011 (ID: 81180W-AD-3)
FRONTIER COMMUNICATIONS SR NOTES 8 1/8% OCT 01
2018 DTD 10/01/2009 (ID: 35906A-AB-4)
CF INDUSTRIES INC 7 1/8% MAY 01 2020 DTD
04/23/2010 (ID: 12527G-AB-9)
LIMITED BRANDS INC 8 1/2% JUN 15 2019 DTD
12/15/2009 (ID: 532716-AR-8)

Quantity

Cost

15,000.000
5,000.000
9,000.000
6,000.000
3,000.000
15,000.000
15,000.000
15,000.000
5,000.000
5,000.000
9,000.000
10,000.000
20,000.000

Per Unit

Amount

0.034
0.025
0.03
0.03
0.008
0.028
0.023
0.013
0.005
0.014
0.023
0.014
0.006

Amount

512.97
122.81
271.69
178.88
24.77
419.27
347.19
194.16
22.97
67.80
205.16
140.52
127.50

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/13 to 7/31/13

Type

Settle Date Selection Method

Income

7/15

7/15

Corporate Interest

Accrued Int Recd

Total Income

Type

Settle Date Selection Method

Withdrawals

7/11

7/11

7/29

Description

Misc Disbursement PHONE INSTRUCTIONS FROM CLIENT FROM [REDACTED]
TO V49920008

Misc Disbursement PHONE INSTRUCTIONS FROM CLIENT FROM [REDACTED]
TO Q52167006

Misc Disbursement INTERNAL TRANSFER OF FUNDS

Total Withdrawals

Fees & Commissions

7/23

Quantity

Cost

Description

CKE RESTAURANTS INC 11 3/8% JUL 15 2018 DTD
07/12/2010 (ID: 12561E-AK-1)

CB STEEL DYNAMICS INC 7.625% MAR 15 2020 DTD
03/17/2010 (ID: 858119-AR-1)

Quantity

Cost

7,000.000

5,000.000

Per Unit

Amount

0.057

0.025

Amount

398.13

127.08

\$18,214.08

Amount

(250,000.00)

(250,000.00)

(599,480.50)

(\$1,099,480.50)

Fees & Commissions JPMORGAN CHASE INVESTMENT MANAGEMENT FEE FOR
THE PERIOD 04-01-2013 TO 06-30-2013

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/13 to 7/31/13

TRADE ACTIVITY

Note:

0

*

Trade Date

Settle Date

L indicates Long Term Realized Gain/Loss

indicates Ordinary Income Realized Gain

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

7/2

7/2

7/8

7/11

7/8

7/11

7/8

7/11

7/8

7/11

7/8

7/11

7/8

7/11

7/8

7/11

Redemption

Pro Rata

Sale

High Cost

CDW LLC/CDW FINANCE 8% DEC 15 2018 DTD

06/15/2011 STEP CPN PARTIAL ISSUE CALLED @

108.00 (ID: 12513G-AW-9)

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

@ 118.813 FIRST UNION CAPITAL MARKETS

(ID: 03938L-AM-6)

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

@ 104.75 UBS SECURITIES LLC (ID: 852061-AD-2)

PINNACLE ENTERTAINMENT 8 5/8% AUG 01 2017 DTD

02/01/2010 @ 104.25 MLPFS INC/FIXED INCOME

(ID: 723456-AK-5)

CCO HLDGS LLC CAP CORP 7 1/4% OCT 30 2017 DTD

09/27/2010 @ 106.00 FIRST UNION CAPITAL MARKETS

(ID: 1248EP-AQ-6)

ZAYO GROUP LLC/ZAYO CAP 8.125% JAN 01 2020 DTD

08/17/2012 @ 108.00 FIRST UNION CAPITAL MARKETS

(ID: 989194-AG-0)

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

09/13/2010 @ 105.75 DEUTSCHE BANK ALEX BROWN

(ID: 018804-AP-9)

CHESAPEAKE MIDSTREAM PT 6.125% JUL 15 2022 DTD

01/11/2012 @ 101.00 DEUTSCHE BANK ALEX BROWN

(ID: 16524R-AE-3)

(4,000.000)

101.00

4,040.00

(3,930.00)

110.00 L

(5,000.000)

105.75

5,287.50

(5,545.50)

(258.00) S

(4,000.000)

108.00

4,320.00

(4,500.00)

(180.00) S

(9,000.000)

106.00

9,540.00

(9,495.00)

45.00 L

(20,000.000)

(10,000.000)

104.75

104.25

20,950.00

10,425.00

(17,385.00)

(10,850.00)

2,683.57 L

881.43 0

(425.00) L

(6,000.000)
118.813
7,128.78
(6,922.50)
206.28 S
Quantity
(2,000.000)
Per Unit
Amount
108.00
Proceeds
2,160.00
Tax Cost
(2,237.50)
Realized
Gain/Loss
(77.50) S
Page 15 of 26

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/13 to 7/31/13

Trade Date

Settle Date

7/8

7/8

7/11

7/8

7/11

7/8

7/11

7/8

7/11

7/8

7/11

7/8

7/11

7/8

7/11

7/8

7/11

7/8

7/11

Selection Method Description

Settled Sales/Maturities/Redemptions

Sale

7/11

High Cost

Sale

DELPHI CORP 6.125% MAY 15 2021 DTD 05/07/2012 @

108.52 DEUTSCHE BANK ALEX BROWN

(ID: 24713E-AF-4)

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

104.75 DEUTSCHE BANK ALEX BROWN

(ID: 471109-AE-8)

SALLY HOLDINGS/SALLY CAP 5.75% JUN 01 2022 DTD

05/18/2012 @ 100.00 DEUTSCHE BANK ALEX BROWN

(ID: 79546V-AJ-5)
BE AEROSPACE INC SR NOTES 6 7/8% OCT 01 2020
DTD 09/16/2010 @ 107.55 MORGAN STANLEY & CO.
LLC (ID: 055381-AR-8)
US STEEL CORP SR NOTES 7 3/8% APR 01 2020 DTD
03/19/2010 @ 98.05 MORGAN STANLEY & CO. LLC
(ID: 912909-AF-5)
WEYERHAEUSER CO 7 3/8% OCT 01 2019 DTD
10/01/2009 @ 117.296 MORGAN STANLEY & CO. LLC
(ID: 962166-BV-5)
ENDO PHARMACEUT HLDGS IN 7% JUL 15 2019 DTD
06/08/2011 @ 100.75 CITIGROUP GLOBAL MARKETS
INC/SALOM (ID: 29264F-AG-1)
MGM RESORTS INTL 11.375% MAR 01 2018 DTD
09/22/2009 @ 124.50 CITIGROUP GLOBAL MARKETS
INC/SALOM (ID: 55303Q-AA-8)
SMITHFIELD FOODS INC SR NOTES 7 3/4% JUL 1 2017
DTD 6/22/2007 @ 110.00 FIRST UNION CAPITAL
MARKETS (ID: 832248-AQ-1)
(10,000.000)
110.00
11,000.00
(10,475.00)
525.00 L
(5,000.000)
124.50
6,225.00
(6,575.00)
(350.00) S
(5,000.000)
100.75
5,037.50
(5,337.50)
(300.00) S
(10,000.000)
117.296
11,729.60
(11,509.70)
219.90 L
(2,000.000)
98.05
1,961.00
(2,087.50)
(126.50) L
(15,000.000)
107.55
16,132.50
(16,012.50)
120.00 L
(5,000.000)
100.00

5,000.00
(5,295.00)
(295.00) S
(1,000.000)
104.75
1,047.50
(1,072.50)
(25.00) S
Quantity
(5,000.000)
Per Unit
Amount
108.52
Proceeds
5,426.00
Tax Cost
(5,545.00)
Realized
Gain/Loss
(119.00) S
Page 16 of 26

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/13 to 7/31/13

Trade Date

Settle Date

7/8

7/8

7/11

7/8

7/11

7/8

7/11

7/8

7/11

7/8

7/11

7/8

7/11

7/8

7/11

7/8

7/11

7/8

7/11

Type

Selection Method Description

Settled Sales/Maturities/Redemptions

Sale

7/11

High Cost

Sale

High Cost

GMAC 8% NOV 01 2031 DTD 12/31/2008 @ 119.00

BARCLAYS CAPITAL INC FIXED INCOME

(ID: 36186C-BY-8)

HOLOGIC INC 6.250% 08/01/2020 DTD 03/22/2013 @

103.51 BARCLAYS CAPITAL INC FIXED INCOME
(ID: 436440-AF-8)
LEAR CORP 8 1/8% MAR 15 2020 DTD 03/26/2010 @
108.00 BARCLAYS CAPITAL INC FIXED INCOME
(ID: 521865-AS-4)
TENET HEALTHCARE CORP 6.25% NOV 01 2018 DTD
11/21/2011 @ 105.00 DEUTSCHE BANK ALEX BROWN
(ID: 88033G-BP-4)
DAVITA INC 6 3/8% NOV 01 2018 DTD 10/20/2010 @
104.00 MLPFS INC/FIXED INCOME (ID: 23918K-AL-2)
DINEEQUITY INC 9 1/2% OCT 30 2018 DTD
04/30/2011 @ 111.25 FIRST UNION CAPITAL MARKETS
(ID: 254423-AB-2)
CSC HOLDINGS LLC 8 5/8% FEB 15 2019 DTD
02/12/2009 @ 116.55 MORGAN STANLEY & CO. LLC
(ID: 126307-AC-1)
NOKIA CORP 5 3/8% MAY 15 2019 DTD 05/07/2009 @
96.30 MORGAN STANLEY & CO. LLC (ID: 654902-AB-1)
PIONEER NATURAL RESOURCE 7 1/2% JAN 15 2020 DTD
11/30/2009 @ 121.66 MORGAN STANLEY & CO. LLC
(ID: 723787-AJ-6)
CDW LLC/CDW FINANCE 8% DEC 15 2018 DTD
06/15/2011 STEP CPN @ 108.40 CITIGROUP GLOBAL
MARKETS INC/SALOM (ID: 12513G-AW-9)

Page 17 of 26

(3,000.000)
108.40
3,252.00
(3,356.25)
(104.25) S
(5,000.000)
(20,000.000)
96.30
121.66
4,815.00
24,332.00
(4,912.50)
(22,800.00)
(97.50) S
1,532.00 L
(10,000.000)
116.55
11,655.00
(11,425.00)
230.00 L
(10,000.000)
(2,000.000)
104.00
111.25
10,400.00
2,225.00

(10,200.00)
(2,200.00)
200.00 L
25.00 S
(5,000.000)
105.00
5,250.00
(5,400.00)
(150.00) S
(8,000.000)
108.00
8,640.00
(8,756.00)
(116.00) L
(5,000.000)
103.51
5,175.50
(5,470.00)
(294.50) S
Quantity
(20,000.000)
Per Unit
Amount
119.00
Proceeds
23,800.00
Tax Cost
(21,912.50)
Realized
Gain/Loss
1,887.50 L

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/13 to 7/31/13

Trade Date

Settle Date

7/8

7/8

7/11

7/8

7/11

7/8

7/11

7/8

7/11

7/8

7/11

7/8

7/11

7/8

7/11

7/8

7/11

7/8

7/11

Type

Selection Method Description

Settled Sales/Maturities/Redemptions

Sale

7/11

High Cost

Sale

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

106.125 CITIGROUP GLOBAL MARKETS INC/SALOM

(ID: 410345-AF-9)

CELANESE US HOLDINGS LLC 4.625% 11/15/2022 DTD

11/13/2012 @ 96.27 CREDIT SUISSE FIRST BOSTON
LLC (ID: 15089Q-AD-6)
ALLBRITTON COMMUNICATION 8% MAY 15 2018 DTD
04/30/2010 @ 106.50 MLPFS INC/FIXED INCOME
(ID: 016745-AL-5)
D R HORTON INC 6 1/2% APR 15 2016 DTD
04/17/2006 @ 108.815 PERSHING & COMPANY
(ID: 23331A-AZ-2)
AIRCATTLE LTD 7.625% APR 15 2020 DTD 06/06/2012
@ 109.75 DEUTSCHE BANK ALEX BROWN
(ID: 00928Q-AG-6)
ROYAL BANK SCOTLAND GRP PLC 5.05% JAN 08 2015
DTD 12/08/2004 @ 100.375 GREENWICH CAPITAL
MARKETS INC (ID: 780097-AP-6)
AIRCATTLE LTD 6.75% APR 15 2017 DTD 06/06/2012
@ 104.00 SOUTHWEST SECURITIES INC
(ID: 00928Q-AF-8)
METROPCS WIRELESS INC SR NOTES 7 7/8% SEP 01
2018 DTD 09/21/2010 @ 107.25 DEUTSCHE BANK ALEX
BROWN (ID: 591709-AK-6)
WPX ENERGY INC 5.25% JAN 15 2017 DTD 06/25/2012
@ 103.065 FUJI SECURITIES (ID: 98212B-AC-7)
RRI ENERGY INC 7 7/8% JUN 15 2017 DTD
06/13/2007 @ 106.50 MORGAN STANLEY & CO. LLC
(ID: 74971X-AC-1)

Page 18 of 26

(5,000.000)
(15,000.000)
103.065
106.50
5,153.25
15,975.00
(5,362.50)
(15,112.50)
(209.25) S
862.50 L
(15,000.000)
107.25
16,087.50
(16,012.50)
75.00 L
(3,000.000)
104.00
3,120.00
(3,177.50)
(57.50) S
(10,000.000)
100.375
10,037.50
(10,336.25)
(298.75) S

(2,000.000)
109.75
2,195.00
(2,185.00)
10.00 S
(10,000.000)
108.815
10,881.50
(10,495.00)
386.50 L
(10,000.000)
106.50
10,650.00
(10,300.00)
350.00 L
(5,000.000)
96.27
4,813.50
(5,105.00)
(291.50) S
Quantity
(5,000.000)
Per Unit
Amount
106.125
Proceeds
5,306.25
Tax Cost
(5,412.50)
Realized
Gain/Loss
(106.25) L

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/13 to 7/31/13

Trade Date

Settle Date

7/8

7/8

7/11

7/8

7/11

7/8

7/11

7/8

7/11

7/8

7/11

7/8

7/11

7/8

7/11

7/8

7/11

Type

Selection Method Description

Settled Sales/Maturities/Redemptions

Sale

7/11

High Cost

Sale

High Cost

WINDSTREAM CORP 7 7/8% NOV 01 2017 DTD

10/08/2009 @ 109.25 CREDIT SUISSE FIRST BOSTON

LLC (ID: 97381W-AJ-3)

MGM RESORTS INTL 6.625% 12/15/2021 DTD

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

(ID: 552953-CA-7)

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

10/19/2010 @ 111.58 FIRST UNION CAPITAL MARKETS

(ID: 121207-AA-2)
FELCOR LODGING LP 6 3/4% JUN 01 2019 DTD
05/10/2011 @ 104.05 FIRST UNION CAPITAL MARKETS
(ID: 31430Q-BB-2)
HCA INC 8 1/2% APR 15 2019 DTD 04/15/2010 @
107.625 FIRST UNION CAPITAL MARKETS
(ID: 404119-BF-5)
STARZ LLC/STARZ FIN CORP 5.000% 09/15/2019 DTD
02/13/2013 @ 99.00 FIRST UNION CAPITAL MARKETS
(ID: 85571N-AB-5)
VULCAN MATERIALS 6 1/2% DEC 01 2016 DTD
06/14/2011 @ 107.875 FIRST UNION CAPITAL
MARKETS (ID: 929160-AQ-2)
CONTINENTAL RESOURCES 5% SEP 15 2022 DTD
08/14/2012 @ 100.521 CSI US INSTITUTIONAL DESK
(ID: 212015-AH-4)
AVIS BUDEGET CAR RENTAL 8 1/4% JAN 15 2019 DTD
01/15/2011 @ 108.504 MILLENNIUM ADVISORS, LLC
(ID: 053773-AN-7)
(5,000.000)
108.504
5,425.20
(5,572.50)
(147.30) S
(5,000.000)
100.521
5,026.05
(5,073.75)
(47.70) S
(10,000.000)
107.875
10,787.50
(10,975.00)
(187.50) S
(10,000.000)
99.00
9,900.00
(10,305.00)
(405.00) S
(20,000.000)
107.625
21,525.00
(22,250.00)
(725.00) L
(5,000.000)
104.05
5,202.50
(5,057.50)
145.00 L
(5,000.000)
111.58

5,579.00
(5,762.50)
(183.50) S
(15,000.000)
102.25
15,337.50
(15,582.50)
(245.00) S
Quantity
(20,000.000)
Per Unit
Amount
109.25
Proceeds
21,850.00
Tax Cost
(21,450.00)
Realized
Gain/Loss
400.00 L
Page 19 of 26

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/13 to 7/31/13

Trade Date

Settle Date

7/8

7/8

7/11

7/8

7/11

7/8

7/11

7/8

7/11

7/8

7/11

7/8

7/11

7/8

7/11

7/8

7/11

Type

Selection Method Description

Settled Sales/Maturities/Redemptions

Sale

7/11

High Cost

Sale

High Cost

PVH CORP 4.500% 12/15/2022 DTD 12/20/2012 @

96.271 MILLENNIUM ADVISORS, LLC

(ID: 693656-AA-8)

SEAGATE TECHNOLOGY HDD H SR NOTES 6.80% OCT 1

2016 DTD 9/20/2006 @ 110.625 MILLENNIUM

ADVISORS, LLC (ID: 81180R-AE-2)

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

05/20/2011 @ 99.00 MORGAN STANLEY & CO. LLC

(ID: 031652-BE-9)
HEALTH MANAGEMENT ASSOCIATION 6 1/8% APR 15
2016 DTD 04/21/2006 @ 107.25 MLPFS INC/FIXED
INCOME (ID: 421933-AH-5)
BOISE PAPER HDG CO ISSR 8% APR 01 2020 DTD
03/19/2010 @ 106.25 FIRST UNION CAPITAL MARKETS
(ID: 09747G-AB-9)
JARDEN CORP SR SUB NOTES 7 1/2% MAY 1 2017 DTD
2/13/2007 @ 110.50 FIRST UNION CAPITAL MARKETS
(ID: 471109-AB-4)
GRAPHIC PACKAGING INTL 4.750% 04/15/2021 DTD
04/02/2013 @ 97.275 BARCLAYS CAPITAL INC FIXED
INCOME (ID: 38869P-AK-0)
AMERIGAS PART FIN CORP SR NOTES 6 1/2% MAY 20
2021 DTD 01/20/2011 @ 100.679 FIDELITY CAPITAL
MARKETS (ID: 030981-AF-1)
SESI LLC 7.125% DEC 15 2021 DTD 06/15/2012 @
107.249 FIDELITY CAPITAL MARKETS
(ID: 78412F-AP-9)
(3,000.000)
107.249
3,217.47
(3,322.50)
(105.03) S
(7,000.000)
100.679
7,047.53
(7,157.50)
(109.97) L
(5,000.000)
97.275
4,863.75
(4,987.50)
(123.75) S
(19,000.000)
110.50
20,995.00
(20,572.50)
522.50 L
(100.00) S
(10,000.000)
106.25
10,625.00
(10,862.50)
(237.50) L
(10,000.000)
107.25
10,725.00
(10,400.00)
325.00 L
(5,000.000)

99.00
4,950.00
(4,925.00)
25.00 S
(2,000.000)
110.625
2,212.50
(2,120.00)
92.50 L
Quantity
(5,000.000)
Per Unit
Amount
96.271
Proceeds
4,813.55
Tax Cost
(5,005.00)
Realized
Gain/Loss
(191.45) S
Page 20 of 26

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/13 to 7/31/13

Trade Date

Settle Date

7/8

7/8

7/11

7/8

7/11

7/8

7/11

7/8

7/11

7/8

7/11

7/8

7/11

7/8

7/11

7/8

7/11

Type

Selection Method Description

Settled Sales/Maturities/Redemptions

Sale

7/11

High Cost

Sale

High Cost

NIELSEN FINANCE LLC/CO 7 3/4% OCT 15 2018 DTD
04/15/2011 @ 107.75 FIRST UNION CAPITAL MARKETS
(ID: 65409Q-AY-8)

CONSTELLATION BRANDS INC 7 1/4% MAY 15 2017 DTD
11/15/2007 @ 112.50 BARCLAYS CAPITAL INC FIXED
INCOME (ID: 21036P-AF-5)

WYNN LAS VEGAS LLC CORP 7 3/4% AUG 15 2020 DTD
08/04/2010 @ 110.25 DEUTSCHE BANK ALEX BROWN

(ID: 983130-AR-6)
MERRILL LYNCH & CO MEDIUM TERM NOTES 6 7/8% APR
25 2018 DTD 04/25/2008 @ 115.542 US BANCORP
INVESTMENTS INC. (ID: 59018Y-N6-4)
NEWFIELD EXPLORATION CO 6 7/8% FEB 01 2020 DTD
01/25/2010 @ 104.00 CITIGROUP GLOBAL MARKETS
INC/SALOM (ID: 651290-AN-8)
LENNAR CORPORATION 5.6% MAY 31 2015 DTD
4/28/2005 @ 105.125 FIRST UNION CAPITAL MARKETS
(ID: 526057-AS-3)
CHESAPEAKE ENERGY CORP 6 1/2% AUG 15 2017 DTD
8/16/2005 @ 107.50 DEUTSCHE BANK ALEX BROWN
(ID: 165167-BS-5)
CABLEVISION SYSTEMS CORP SR NOTES 7 3/4% APR 15
2018 DTD 04/15/2010 @ 110.00 CITIGROUP GLOBAL
MARKETS INC/SALOM (ID: 12686C-AZ-2)
DISH DBS CORP 7 7/8% SEP 01 2019 DTD 08/17/2009
@ 111.00 MLPFS INC/FIXED INCOME
(ID: 25470X-AB-1)
(15,000.000)
111.00
16,650.00
(16,462.50)
187.50 L
(10,000.000)
110.00
11,000.00
(10,775.00)
225.00 L
(15,000.000)
107.50
16,125.00
(15,975.00)
150.00 L
(10,000.000)
105.125
10,512.50
(9,905.00)
576.71 L
30.79 0
(20,000.000)
104.00
20,800.00
(21,450.00)
(650.00) L
(10,000.000)
115.542
11,554.20
(11,080.41)
473.79 L
(10,000.000)

110.25
11,025.00
(10,950.00)
75.00 L
(15,000.000)
112.50
16,875.00
(16,500.00)
375.00 L
Quantity
(10,000.000)
Per Unit
Amount
107.75
Proceeds
10,775.00
Tax Cost
(11,040.00)
Realized
Gain/Loss
(265.00) L
Page 21 of 26

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/13 to 7/31/13

Trade Date

Settle Date

7/8

7/8

7/11

7/8

7/11

7/8

7/11

7/8

7/11

7/8

7/11

7/8

7/11

7/8

7/11

7/8

7/11

7/8

7/11

Type

Selection Method Description

Settled Sales/Maturities/Redemptions

Sale

7/11

High Cost

Sale

High Cost

SESI LLC 6 3/8% MAY 01 2019 DTD 11/01/2011 @

103.09 FIDELITY CAPITAL MARKETS

(ID: 78412F-AL-8)

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

03/19/2012 @ 100.75 RBC CAPITAL MARKETS
CORPORATION (ID: 22282E-AE-2)
FRONTIER COMMUNICATIONS SR NOTES 8 1/8% OCT 01
2018 DTD 10/01/2009 @ 109.00 RBC CAPITAL
MARKETS CORPORATION (ID: 35906A-AB-4)
ENERGY TRANSFER EQUITY 7 1/2% OCT 15 2020 DTD
09/20/2010 @ 108.75 CREDIT SUISSE FIRST BOSTON
LLC (ID: 29273V-AC-4)
MARKWEST ENERGY PART FIN 6 3/4% NOV 01 2020 DTD
11/02/2010 @ 104.77 KEYBANC CAPITAL MARKETS
(ID: 570506-AM-7)
AMC NETWORKS INC 7.75% JUL 15 2021 DTD
07/09/2012 @ 108.75 FIRST UNION CAPITAL MARKETS
(ID: 00164V-AB-9)
OMNICARE INC 7 3/4% JUN 01 2020 DTD 05/18/2010
@ 108.75 FIRST UNION CAPITAL MARKETS
(ID: 681904-AM-0)
ARCELORMITTAL 6 1/4% FEB 25 2022 DTD 02/28/2012
@ 102.50 OPPENHEIMER & CO (ID: 03938L-AX-2)
BALL CORP SR NOTES 6 3/4% SEP 15 2020 DTD
03/22/2010 @ 107.25 OPPENHEIMER & CO
(ID: 058498-AP-1)
COMMERCIAL METALS CO NOTE 7.35% AUG 15 2018 DTD
08/04/2008 @ 107.565 TIMBER HILL LLC/IB CORP.
SETTLEMEN (ID: 201723-AJ-2)

Page 22 of 26

(10,000.000)

107.565

10,756.50

(11,087.50)

(331.00) S

(9,000.000)

(15,000.000)

102.50

107.25

9,225.00

16,087.50

(9,007.50)

(16,050.00)

217.50 S

37.50 L

(15,000.000)

108.75

16,312.50

(16,320.00)

(7.50) L

(10,000.000)

108.75

10,875.00

(11,490.00)

(615.00) S

(5,000.000)
104.77
5,238.50
(5,600.00)
(361.50) S
(20,000.000)
108.75
21,750.00
(21,450.00)
300.00 L
(11,000.000)
109.00
11,990.00
(12,072.50)
(82.50) L
(7,000.000)
100.75
7,052.50
(7,210.00)
(157.50) L
Quantity
(2,000.000)
Per Unit
Amount
103.09
Proceeds
2,061.80
Tax Cost
(2,135.00)
Realized
Gain/Loss
(73.20) S

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/13 to 7/31/13

Trade Date

Settle Date

7/8

7/9

7/12

7/9

7/12

7/9

7/12

7/9

7/12

7/9

7/12

7/9

7/12

7/9

7/12

7/9

7/12

Type

Selection Method Description

Settled Sales/Maturities/Redemptions

Sale

7/12

High Cost

Sale

High Cost

LAMAR MEDIA CORP 5.875% FEB 01 2022 DTD

07/27/2012 @ 102.25 NATIONAL FINL SVCS CORP

(ID: 513075-BB-6)

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

@ 103.50 MORGAN STANLEY & CO. LLC

(ID: 125581-GL-6)

NRG ENERGY INC 8 1/4% SEP 01 2020 DTD

03/01/2011 @ 108.00 MORGAN STANLEY & CO. LLC

(ID: 629377-BJ-0)
CITYCENTER HLDGS/FINANCE 7 5/8% JAN 15 2016 DTD
07/15/2011 @ 105.75 MLPFS INC/FIXED INCOME
(ID: 178760-AB-0)
UNITED RENTALS NORTH AM 9 1/4% DEC 15 2019 DTD
11/17/2009 @ 111.00 DEUTSCHE BANK ALEX BROWN
(ID: 911365-AU-8)
INTL LEASE FINANCE CORP 8 1/4% DEC 15 2020 DTD
12/07/2010 @ 113.00 UBS SECURITIES LLC
(ID: 459745-GF-6)
QEP RESOURCES INC 5 3/8% OCT 01 2022 DTD
03/01/2012 @ 99.25 CITIGROUP GLOBAL MARKETS
INC/SALOM (ID: 74733V-AB-6)
REGAL CINEMAS CORP 8 5/8% JUL 15 2019 DTD
07/15/2009 @ 107.25 FIRST UNION CAPITAL MARKETS
(ID: 758753-AD-9)
SERVICE CORP INTL 7% JUN 15 2017 DTD 06/15/2006
MULTI CPN @ 110.125 FIRST UNION CAPITAL MARKETS
(ID: 817565-BF-0)
(20,000.000)
110.125
22,025.00
(21,700.00)
325.00 L
(5,000.000)
107.25
5,362.50
(5,640.00)
(277.50) S
(20,000.000)
99.25
19,850.00
(19,861.25)
(11.25) L
(15,000.000)
113.00
16,950.00
(16,540.00)
410.00 L
(15,000.000)
111.00
16,650.00
(16,687.50)
(37.50) L
(5,000.000)
105.75
5,287.50
(5,275.00)
12.50 S
(15,000.000)
108.00

16,200.00
(15,637.50)
562.50 L
(20,000.000)
103.50
20,700.00
(20,140.00)
560.00 L
Quantity
(10,000.000)
Per Unit
Amount
102.25
Proceeds
10,225.00
Tax Cost
(11,072.50)
Realized
Gain/Loss
(847.50) S
Page 23 of 26

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/13 to 7/31/13

Trade Date

Settle Date

7/9

7/9

7/12

7/9

7/12

7/9

7/12

7/9

7/12

7/9

7/12

7/9

7/12

7/9

7/12

7/9

7/12

7/9

7/12

Settled Sales/Maturities/Redemptions

Sale

7/12

High Cost

Sale

High Cost

IRON MOUNTAIN INC 8 3/8% AUG 15 2021 DTD

08/10/2009 @ 106.625 CREDIT SUISSE FIRST BOSTON

LLC (ID: 46284P-AM-6)

KEY ENERGY SERVICES INC 6 3/4% MAR 01 2021 DTD

03/04/2011 @ 95.00 CREDIT SUISSE FIRST BOSTON

LLC (ID: 492914-AS-5)

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

08/12/2010 @ 107.00 CREDIT SUISSE FIRST BOSTON

LLC (ID: 75281A-AL-3)
CCO HLDGS LLC/CAP CORP 6 5/8% JAN 26 2012 DTD
01/31/2022 @ 102.00 DEUTSCHE BANK ALEX BROWN
(ID: 1248EP-AX-1)
COVANTA HOLDING CORP SR NOTES 7 1/4% DEC 01
2020 DTD 12/01/2010 @ 105.50 DEUTSCHE BANK ALEX
BROWN (ID: 22282E-AD-4)
CROWN AMER/CAP CORP III 6 1/4% FEB 01 2021 DTD
08/01/2011 @ 105.125 BNP PARIBAS SECURITIES
BOND (ID: 22818V-AB-3)
CONSOL ENERGY INC 8 1/4% APR 01 2020 DTD
10/01/2010 @ 105.25 MORGAN STANLEY & CO. LLC
(ID: 20854P-AF-6)
AMERICAN INTL GROUP 8.175% MAY 15 2058 DTD
05/15/2009 @ 122.25 BARCLAYS CAPITAL INC FIXED
INCOME (ID: 026874-BS-5)
ROYAL BK SCOTLND GRP PLC 6.125% 12/15/2022 DTD
12/04/2012 @ 96.50 CITIGROUP GLOBAL MARKETS
INC/SALOM (ID: 780099-CE-5)
(5,000.000)
96.50
4,825.00
(5,340.10)
(515.10) S
(15,000.000)
122.25
18,337.50
(16,428.75)
1,908.75 L
(15,000.000)
105.25
15,787.50
(16,556.25)
(768.75) L
(15,000.000)
105.125
15,768.75
(16,262.50)
(493.75) L
(3,000.000)
105.50
3,165.00
(3,255.00)
(90.00) L
(6,000.000)
102.00
6,120.00
(5,970.00)
150.00 L
(9,000.000)
107.00

9,630.00
(9,720.00)
(90.00) L
(5,000.000)
95.00
4,750.00
(5,127.50)
(377.50) L
Quantity
(15,000.000)
Per Unit
Amount
106.625
Proceeds
15,993.75
Tax Cost
(15,900.00)
Realized
Gain/Loss
93.75 L
Page 24 of 26

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/13 to 7/31/13

Trade Date

Settle Date

7/9

7/9

7/12

7/9

7/12

7/9

7/12

7/9

7/12

7/15

7/15

7/10

7/15

Type

Selection Method Description

Settled Sales/Maturities/Redemptions

Sale

7/12

High Cost

Sale

High Cost

Sale

High Cost

Sale

High Cost

Sale

High Cost

Redemption

Pro Rata

Sale

High Cost

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

05/01/2011 @ 107.00 JPMORGAN CLEARING CORP

(ID: 81180W-AD-3)

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

07/12/2011 @ 105.31 BARCLAYS CAPITAL INC FIXED

INCOME (ID: 06051G-EK-1)

FRONTIER COMMUNICATIONS SR NOTES 8 1/8% OCT 01

2018 DTD 10/01/2009 @ 109.50 BARCLAYS CAPITAL

INC FIXED INCOME (ID: 35906A-AB-4)

CF INDUSTRIES INC 7 1/8% MAY 01 2020 DTD

04/23/2010 @ 120.079 KEYBANC CAPITAL MARKETS

(ID: 12527G-AB-9)

LIMITED BRANDS INC 8 1/2% JUN 15 2019 DTD

12/15/2009 @ 115.75 SUNTRUST CAPITAL MARKETS

INC (ID: 532716-AR-8)

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

07/12/2010 ENTIRE ISSUE CALLED @ 103.00
(ID: 12561E-AK-1)
CB STEEL DYNAMICS INC 7.625% MAR 15 2020 DTD
03/17/2010 @ 107.75 BAIRD (ROBERT W.) & CO.
INCORPORAT (ID: 858119-AR-1)
Total Settled Sales/Maturities/Redemptions
\$1,013,776.33
(\$1,007,649.46)
\$12,721.50 L
(\$7,649.75) S
\$1,055.12 0
(5,000.000)
107.75
5,387.50
(5,568.75)
(181.25) S
(7,000.000)
103.00
7,210.00
(7,735.00)
(525.00) L
(20,000.000)
115.75
23,150.00
(23,000.00)
150.00 L
(10,000.000)
120.079
12,007.90
(11,675.00)
332.90 L
(9,000.000)
109.50
9,855.00
(9,877.50)
(22.50) L
(5,000.000)
105.31
5,265.50
(4,581.50)
541.10 L
142.90 0
Quantity
(5,000.000)
Per Unit
Amount
107.00
Proceeds
5,350.00
Tax Cost
(5,450.00)

Realized
Gain/Loss
(100.00) S
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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/13 to 7/31/13

Trade Date

Settle Date

Type

Settled Securities Purchased

6/24

Purchase

7/2

Description

DINEEQUITY INC 9 1/2% OCT 30 2018 DTD

04/30/2011 @ 110.00 DEUTSCHE BANK ALEX BROWN

(ID: 254423-AB-2)

Quantity

2,000.000

Per Unit

Amount

110.00

Market Cost

(2,200.00) *

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For the Period 7/1/13 to 7/31/13

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

Disclosures Page 1 of 2

For the Period 7/1/13 to 7/31/13

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.
Disclosures Page 2 of 2