

GHISLAINE MAXWELL



JPMorgan Chase Bank, N.A.

GHISLAINE MAXWELL

[REDACTED]

For the Period 12/1/11 to 12/31/11

Asset Account

J.P. Morgan Team

Paul Morris

Ian Hirschfield

Janet Young

Gina Magliocco

Banker

Investment Specialist

Client Service Team

Client Service Team

[REDACTED]

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Account Summary

Holdings

Equity

Alternative Assets

Cash & Fixed Income

Other Assets

Portfolio Activity

Online access

www.MorganOnline.com

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

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Client News

2011 Year End Tax 1099's

You will be able to view your 2011 Form 1099 on Morgan Online beginning Feb 24, 2012. 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 ACCT. XXXXXXXXXX
 For the Period 12/1/11 to 12/31/11
 Account Summary
 Asset Allocation
 Equity
 Alternative Assets
 Cash & Fixed Income
 Other
 Market Value
 Accruals
 Market Value with Accruals
 Beginning
 Market Value
 1,546,365.33
 48,724.00
 3,282,112.87
 84,786.97
 \$4,961,989.17
 20,212.45
 \$4,982,201.62
 Ending
 Market Value
 1,414,900.54
 44,424.00
 3,383,938.21
 83,641.54
 \$4,926,904.29
 27,584.20
 \$4,954,488.49
 Current
 Portfolio Activity
 Beginning Market Value
 Contributions
 Withdrawals & Fees
 Securities Transferred In
 Securities Transferred Out
 Net Contributions/Withdrawals
 Income & Distributions
 Change In Investment Value
 Ending Market Value
 Accruals
 Market Value with Accruals
 Period Value
 4,961,989.17
 3,778.05
 (47,293.99)
 3,745,502.39
 (3,699,828.42)
 \$2,158.03
 1,616.67
 (38,859.58)

\$4,926,904.29
27,584.20
\$4,954,488.49
Change
In Value
(131,464.79)
(4,300.00)
101,825.34
(1,145.43)
(\$35,084.88)
7,371.75
(\$27,713.13)
Equity
Year-to-Date
Value
1,946,279.39
1,153,750.21
(200,711.51)
20,434,796.16
(18,838,037.86)
\$2,549,797.00
86,194.91
344,632.99
\$4,926,904.29
27,584.20
\$4,954,488.49
Estimated
50,711.46
57,420.00
\$108,131.46
Current
Annual Income Allocation
30%
1%
67%
2%
100%
Other
Alternative
Assets
Asset Allocation
Cash &
Fixed Income
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GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11
Account Summary
Tax Summary
Domestic Dividends/Distributions
Foreign Dividends
Currency Gain/Loss
Interest Income
Accrued Interest Current Year
Taxable Income
Tax-Exempt Income
Bond Premium Amortization
Accrued Interest Subsequent Year
Tax-Exempt Income
CONTINUED
Current
Period Value
1,249.12
1,142.70
(1,211.58)
436.43
\$1,616.67
Year-to-Date
Value
10,898.15
1,248.47
(1,193.78)
84,208.49
(9,218.37)
\$85,942.96
2,866.67
(17.50)
(2,597.22)
\$251.95
Unrealized Gain/Loss
ST Realized Gain/Loss
LT Realized Gain/Loss
Realized Gain/Loss
Current
Period Value
(256.02)
(\$256.02)
Year-to-Date
Value
22,224.68
(29,459.16)
(\$7,234.48)
To-Date Value
(\$565,908.06)
Cost Summary
Equity

Cost
Cash & Fixed Income
Other
Total
1,772,327.38
3,525,749.23
90,364.18
\$5,388,440.79
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GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11

Equity Summary
Asset Categories
US Large Cap Equity
US Small/Mid Cap Equity
Non-US Equity
Preferred Stocks
Concentrated & Other Equity
Unclassified
Total Value
Market Value/Cost
Market Value
Tax Cost
Unrealized Gain/Loss
Estimated Annual Income
Accrued Dividends
Yield
Note:

**

Beginning
Market Value
283,435.07
5,010.00
501,612.46
404,636.00
192,845.50
158,826.30
\$1,546,365.33

Ending
Market Value
226,931.66
4,440.00
431,810.63
409,576.00
193,953.50
148,188.75
\$1,414,900.54

Current
Period Value
1,414,900.54
1,772,327.38
(397,788.37)
50,711.46
6,418.96
3.57%

US Large Cap Equity
Equity as a percentage of your portfolio - 30 %
Change
In Value
(56,503.41)

(570.00)
(69,801.83)
4,940.00
1,108.00
(10,637.55)
(\$131,464.79)

Current
Allocation

5%
1%
9%
8%
4%
3%
30%

Concentrated & Other Equity

Preferred Stocks

Non-US Equity

Asset Categories

US Small/Mid Cap Equity

Unclassified

Unrealized Gain/Loss is shown as "N/A" in cases where we do not have appropriate cost information for all tax lots comprising the position. Please contact your J.P. Morgan team for additional information.

Equity Detail

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GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11
Price
US Large Cap Equity
APACHE CORP
AT&T INC
00206R-10-2 T
BANK OF AMERICA CORP
BB & T CORP
BROADCOM CORP
060505-10-4 BAC
25.17
054937-10-7 BBT
29.36
CL A
111320-10-7 BRCM
CHEVRON CORP
CITIGROUP INC NEW
166764-10-0 CVX
26.31
172967-42-4 C
COGNIZANT TECHNOLOGY SOLUTIONS CORP
CL A
192446-10-2 CTSH
E I DU PONT DE NEMOURS & CO
E M C CORP MASS
JOHNSON CONTROLS INC
KROGER CO
263534-10-9 DD
21.54
268648-10-2 EMC
31.26
478366-10-7 JCI
24.22
501044-10-1 KR
265.000
6,418.30
6,587.16
(168.86)
301.000
9,409.26
11,324.21
(1,914.95)
216.72
54.18
121.90
2.30%
1.90%
468.000
10,080.72
12,378.64

(2,297.92)
45.78
224.000
10,254.72
11,537.62
(1,282.90)
367.36
3.58%
64.31
102.000
6,559.62
7,275.16
(715.54)
358.000
9,418.98
14,048.52
(4,629.54)
14.32
0.15%
106.40
116.000
12,342.40
11,819.95
522.45
375.84
3.05%
250.000
7,340.00
8,321.78
(981.78)
90.00
1.23%
309.000
7,777.53
8,123.21
(345.68)
197.76
2.54%
5.56
944.000
5,248.64
10,148.85
(4,900.21)
37.76
0.72%
90.58
037411-10-5 APA
30.24
1,000.000
30,240.00
31,610.00

(1,370.00)
1,760.00
5.82%
95.000
8,605.10
11,403.30
(2,798.20)
57.00
0.66%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Inc.
Accrued Div.
Yield
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GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11
Price
US Large Cap Equity
OCCIDENTAL PETROLEUM CORP
PROSHARES ULTRASHORT S&P 500
PROSHARES TRUST
QUALCOMM INC
SCHLUMBERGER LTD
TIME WARNER INC
674599-10-5 OXY
19.29
74347R-88-3 SDS
45.13
74347X-23-7 QID
54.70
747525-10-3 QCOM
68.31
806857-10-8 SLB
36.14
NEW
887317-30-3 TWX
UNION PACIFIC CORP
UNITED TECHNOLOGIES CORP
WALT DISNEY CO
WELLS FARGO & CO
Total US Large Cap Equity
907818-10-8 UNP
73.09
913017-10-9 UTX
37.50
254687-10-6 DIS
27.56
949746-10-1 WFC
\$226,931.66
\$284,989.42
(\$67,684.96)
\$4,718.46
\$351.47
2.08%
478.000
13,173.68
13,224.13
(50.45)
229.000
8,587.50
9,015.40
(427.90)
137.40
137.40
229.44

1.60%
1.74%
162.000
11,840.58
13,783.83
(1,943.25)
0.00
65.40
311.04
2.63%
290.000
10,480.60
10,196.64
283.96
113.000
7,719.03
9,524.04
(1,805.01)
113.00
28.25
272.60
1.46%
2.60%
176.000
9,627.20
N/A **
N/A
151.36
1.57%
200.000
9,026.00
26,203.50
(17,177.50)
1,000.000
19,289.00
44,809.50
(25,520.50)
93.70
144.000
13,492.80
13,653.98
(161.18)
264.96
66.24
1.96%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss

Est. Annual Inc.
Accrued Div.
Yield
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GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11
Price
US Small/Mid Cap Equity
GERON CORP
374163-10-3 GERN
Non-US Equity
AKZO NOBEL N V
ISIN NL0000009132/SEDOL 5458314
N01803-90-2 EUR
ALLIANZ SE HOLDING
ISIN DE0008404005 SEDOL 5231485
D03080-90-6 EUR
ATLAS COPCO AB-A SHS
ISIN SE0000101032 SEDOL B1QGR41
W10020-92-8 SEK
AVIVA PLC
ISIN GB0002162385 SEDOL 0216238
G2307K-92-2 GBP
BAYER AG REGISTERED SHS
ISIN DE000BAY0017 SEDOL 5069211
072733-91-8 EUR
CAP GEMINI S A
ISIN FR0000125338 SEDOL 4163437
F13587-92-2 EUR
CENTRICA
ISIN GB00B033F229 SEDOL B033F22
15639K-90-4 GBP
4.50
1,556.000
6,995.79
7,922.75
(926.96)
31.34
217.000
6,801.61
11,437.04
(4,635.43)
63.87
163.000
10,410.64
13,056.92
(2,646.28)
4.67
6,000.000
28,048.39
38,037.94 **
N/A
21.59
442.000
9,542.40

10,669.62
(1,127.22)
95.32
77.000
7,339.58
10,206.94
(2,867.36)
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Inc.
Accrued Div.
Yield
1.48
3,000.000
4,440.00
18,129.32
(13,689.32)
48.50
149.000
7,226.33
9,781.64
(2,555.31)
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GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11
Price
Non-US Equity
CINEWORLD GROUP PLC
ISIN GB00B15FWH70 SEDOL B15FWH7
172145-91-4 GBP
COVIDIEN PLC NEW
CREDIT SUISSE GROUP AG
G2554F-11-3 COV
23.60
ISIN CH0012138530 SEDOL 7171589
H3698D-93-0 CHF
DRAX GROUP PLC
ISIN GB00B1VNSX38 SEDOL B1VNSX3
G2904K-92-9 GBP
ERICSSON LM-B SHS
ISIN SE0000108656 SEDOL 5959378
W26049-91-1 SEK
GDF SUEZ
ISIN FR0010208488 SEDOL B0C2CQ3
36827E-91-4 EUR
JAPAN TOBACCO INC
ISIN JP3726800000 SEDOL 6474535
J27869-91-6 JPY
JFE HOLDINGS INC
ISIN JP3386030005 SEDOL 6543792
476990-91-6 JPY
MARINE HARVEST ASA
ISIN NO0003054108 SEDOL B02L486
693045-91-6 NOK
MARKS & SPENCER PLC - GBP
ISIN GB0031274896 SEDOL 3127489
G5824M-92-5 GBP
4.83
4,350.000
21,024.64
26,287.24
(5,262.60)
412.31
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0.43
25,000.000
10,832.85
163,464.66
(152,631.81)
18.12
200.000
3,623.60
5,219.70
(1,596.10)

4,704.96
2.000
9,409.93
8,930.02
479.91
27.42
289.000
7,923.49
9,914.97
(1,991.48)
10.27
793.000
8,143.65
10,052.84
(1,909.19)
8.47
5,300.000
44,890.17
39,607.69
5,282.48
230.000
5,428.40
8,916.46
(3,488.06)
45.01
236.000
10,622.36
11,860.03
(1,237.67)
212.40
2.00%
3.19
4,500.000
14,354.06
16,168.92
(1,814.86)
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Inc.
Accrued Div.
Yield

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11
Price
Non-US Equity
MARSTON'S PLC
ISIN GB00B1JQDM80 SEDOL B1JQDM8
G58512-91-7 GBP
MITSUBISHI UFJ FINANCIAL GROUP
ISIN JP3902900004 SEDOL 6335171
J44497-92-3 JPY
MITSUI & CO
ISIN JP3893600001 SEDOL 6597302
J43787-91-0 JPY
NISSAN MOTOR CO LTD
ISIN JP3672400003 SEDOL 6642860
J57160-91-3 JPY
PHILIPS ELECTRONICS N.V.
ISIN NL0000009538 SEDOL 5986622
N6983Q-91-5 EUR
PPR SA
ISIN FR0000121485 SEDOL 5505072
F74953-93-0 EUR
QBE INSURANCE GROUP LTD
ISIN AU000000QBE9 SEDOL 6715740
Q78063-91-6 AUD
RESEARCH IN MOTION LIMITED
RIO TINTO PLC
760975-10-2 RIMM
48.57
ISIN GB0007188757 SEDOL 0718875
766994-90-9 GBP
RSA INSURANCE GROUP PLC
ISIN GB0006616899 SEDOL 0661689
G8566X-91-9 GBP
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1.63
23,800.000
38,910.93
48,596.10
(9,685.17)
191.000
9,276.03
12,954.00
(3,677.97)
14.50
800.000
11,600.00
69,825.00
(58,225.00)
13.28
400.000

5,310.54
7,237.30
(1,926.76)
143.64
38.000
5,458.33
N/A **
N/A
21.13
337.000
7,122.12
N/A **
N/A
328.10
3.55%
8.99
1,200.000
10,792.83
12,254.65
(1,461.82)
15.56
500.000
7,778.79
8,640.50
(861.71)
4.25
1,400.000
5,950.09
6,697.36
(747.27)
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Inc.
Accrued Div.
Yield
1.43
30,000.000
42,776.58
48,127.99
(5,351.41)
1,722.65

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11
Price
Non-US Equity
SANOFI
ISIN FR0000120578 SEDOL 5671735
F5548N-91-1 EUR
SCHNEIDER S A
ISIN FR0000121972 SEDOL 4834108
F86921-91-7 EUR
SHISEIDO COMPANY LIMITED
ISIN JP3351600006 SEDOL 6805265
824841-91-0 JPY
SOLVAY SA
ISIN BE0003470755 SEDOL 4821100
834437-91-5 EUR
STANDARD CHARTERED PLC
ORD U\$ 0.50
ISIN GB0004082847 SEDOL 0408284
G84228-92-6 GBP
STORA ENSO OYJ
R SHS
ISIN FI0009005961 SEDOL 5072673
X21349-90-1 EUR
SUN HUNG KAI PROPERTIES
ISIN HK0016000132 SEDOL 6859927
Y82594-12-1 SHKP HKD
UNILEVER PLC
ISIN GB00B10RZP78 SEDOL B10RZP7
904767-91-0 GBP
33.62
299.000
10,050.94
9,467.44
583.50
12.53
1,000.000
12,534.44
15,082.81
(2,548.37)
617.14
6.01
933.000
5,605.31
9,050.23
(3,444.92)
21.90
555.000
12,152.98
14,171.09
(2,018.11)

82.64
77.000
6,363.30
8,750.42
(2,387.12)
18.39
400.000
7,356.38
7,325.88
30.50
52.81
164.000
8,660.63
N/A **
N/A
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Inc.
Accrued Div.
Yield
73.67
156.000
11,492.52
11,779.77
(287.25)
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GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11
Price
Non-US Equity
VODAFONE GROUP PLC
ISIN GB00B16GWD56 SEDOL B16GWD5
92857W-92-8 GBP
Total Non-US Equity
\$431,810.63
\$691,495.92
(\$270,936.82)
0.00
260.61
\$540.50
\$3,012.71
Preferred Stocks
CITIGROUP CAPITAL XIII
7 7/8% PFD
173080-20-1 C PNNA /BA1
COUNTRYWIDE CAPITAL V
7% PFD
222388-20-9 CFC PB
JPM CHASE CAPITAL XXIX
6.7% PFD
48125E-20-7 JPM PC
Total Preferred Stocks
25.52
2,500.000
63,800.00
\$409,576.00
62,500.00
\$422,578.96
1,300.00
(\$13,002.96)
4,187.50
1,046.88
\$31,227.50
\$1,046.88
Concentrated & Other Equity
GENERAL MOTORS CO
CV PFD B
37045V-20-9 GM PB
6.56%
7.63%
20.28
4,200.000
85,176.00
98,778.96
(13,602.96)
7,350.00
8.63%

0.11%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Inc.
Accrued Div.
Yield
26.06
10,000.000
260,600.00
261,300.00
(700.00)
19,690.00
7.56%
34.25
1,000.000
34,250.00
50,000.00
(15,750.00)
2,375.00
6.93%
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GHISLAINE MAXWELL ACCT. XXXXXXXXXX
 For the Period 12/1/11 to 12/31/11
 Price
 Concentrated & Other Equity
 JPMORGAN CHASE & CO
 7.9% PFD STK APR 30 2049
 DTD 04/23/2008
 46625H-HA-1 BBB /BAA
 Total Concentrated & Other Equity
 \$193,953.50
 \$207,909.17
 (\$13,955.67)
 \$14,225.00
 \$2,007.90
 Unclassified
 DB X-TRACKERS
 ISIN LU0292106167 SEDOL B3DYFK4
 892352-91-5
 ETFS METAL SECURITIES LTD
 ISIN JE00B1VS3770 SEDOL B1VS377
 131994-91-5
 ISHARES MARKIT IBOXX CORPORATE BOND
 ISIN IE00B00FV011 SEDOL B00FV01
 461278-91-3 GBP
 Total Unclassified
 \$148,188.75
 \$147,224.59
 (\$18,518.64)
 \$0.00
 0.00%
 185.55
 105.000
 19,482.80
 N/A **
 N/A
 154.10
 301.000
 46,384.10
 45,068.38
 1,315.72
 7.31%
 Quantity
 Value
 Adjusted Tax Cost
 Original Cost
 Unrealized
 Gain/Loss
 Est. Annual Inc.
 Accrued Div.
 Yield
 106.47

150,000.000
159,703.50
157,909.17
1,794.33
11,850.00
2,007.90
7.39%
40.00
2,058.000
82,321.85
102,156.21
(19,834.36)
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GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11
Alternative Assets Summary
Beginning
Asset Categories
Hard Assets
Estimated Value
48,724.00
Alternative Assets Detail
Price
Hard Assets
BARC CALLABLE PALLDIUM CP NT
05/14/12
LNKD TO PLDMLNPM
7.4% CPN, 20% MAX, 80% BARRIER
05/03/2011
06738K-JA-0
ISHARES SILVER TRUST
Total Hard Assets
46428Q-10-9 SLV
\$44,424.00
\$64,010.03
26.94
1,000.000
26,940.00
44,010.03
87.42
20,000.000
17,484.00
20,000.00
Quantity
Estimated
Value
Cost
Ending
Estimated Value
44,424.00
Change
In Value
(4,300.00)
Current
Allocation
1%
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GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 12/1/11 to 12/31/11

Cash & Fixed Income Summary

Beginning

Asset Categories

Cash

Non-USD Cash

Non-USD Short Term

US Fixed Income

Non-US Fixed Income

Complementary Structured Strategies

Total Value

Market Value/Cost

Market Value

Tax Cost

Unrealized Gain/Loss

Estimated Annual Income

Accrued Interest

Yield

Market Value

1,001,899.23

867,469.29

50,229.21

624,354.50

603,783.14

134,377.50

\$3,282,112.87

Ending

Market Value

1,165,213.57

808,604.77

48,289.02

632,373.50

596,452.35

133,005.00

\$3,383,938.21

Current

Period Value

3,383,938.21

3,525,749.23

(141,811.02)

57,420.00

21,165.24

1.87%

US Fixed Income

Cash & Fixed Income as a percentage of your portfolio - 67 %

Change

In Value

163,314.34

(58,864.52)

(1,940.19)

8,019.00
(7,330.79)
(1,372.50)
\$101,825.34

Current
Allocation

22%

16%

1%

13%

12%

3%

67%

Cash

Non-USD Short Term

Complementary Structured
Strategies

Non-US Fixed Income

Non-USD Cash

Asset Categories

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GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11
SUMMARY BY MATURITY

1
Cash & Fixed Income
0-6 months
1-5 years¹
5-10 years¹
10+ years¹
Total Value

1
SUMMARY BY TYPE

Market
Value
2,252,976.40
637,599.31
270,630.00
222,732.50
\$3,383,938.21
% of Bond
Portfolio
69%
18%
7%
6%
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.

Note:
A - Bonds purchased at a premium show amortization.

1
Cash & Fixed Income Detail

Price
Cash
US DOLLAR
JPM NY MUNI MM FD - MORGAN
Total Cash
1.00
1.00
1,165,212.57
1.00
1,165,212.57
1.00
\$1,165,213.57
1,165,212.57
1.00
\$1,165,213.57
\$0.00
\$349.56
\$28.26

0.03%
349.56
28.26
0.03% ¹
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
Cash & Fixed Income
Cash
NON USD Cash
Corporate Bonds
Municipal Bonds
International Bonds
Complementary Structure
Total Value
Market
Value
1,165,213.57
808,604.77
272,016.00
222,732.50
782,366.37
133,005.00
\$3,383,938.21
% of Bond
Portfolio
37%
23%
8%
6%
23%
3%
100%

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.

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GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11
Price
Non-USD Cash
EURO PRINCIPAL CURRENCY
POUND STERLING
JP MORGAN CHASE BANK - NOK
LONDON TIME DEPOSITS 0.7500%
DATED 12/28/2011 MATURITY 01/04/2012
HELD BY LONDON TREASURY SERVICES
JP MORGAN CHASE BANK - CAD
LONDON TIME DEPOSITS 0.6600%
DATED 12/30/2011 MATURITY 01/09/2012
HELD BY LONDON TREASURY SERVICES
JP MORGAN CHASE BANK - GBP
LONDON TIME DEPOSITS 0.3000%
DATED 12/30/2011 MATURITY 01/09/2012
HELD BY LONDON TREASURY SERVICES
JP MORGAN CHASE BANK - NOK
LONDON TIME DEPOSITS 0.0000%
DATED 12/30/2011 MATURITY 01/09/2012
HELD BY LONDON TREASURY SERVICES
Total Non-USD Cash
\$808,604.77
\$830,077.77
(\$21,473.00)
\$2,918.06
\$20.19
0.37%
16.76
592,152.66
99,222.12
102,960.95
(3,738.83)
0.02%
155.41
295,540.56
459,299.58
479,551.17
(20,251.59)
1,377.89
7.34
0.30%
98.21
115,033.54
112,971.80
112,641.59
330.21
745.61
4.06
0.66%

1.30
1.55
16.76
1,535.46
18,773.51
632,257.29
1,993.26
29,175.89
105,942.12
1,982.97
29,294.52
103,646.57
10.29
(118.63)
2,295.55
794.56
8.79
0.81%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
Page 16 of 77

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11
Price
Non-USD Short Term
INTL BK RECON & DEVELOP - BRL
8.75% JUN 15 2012
DTD 08/20/2009
HELD BY EUROCLEAR
ISIN XS0446421157 SEDOL B435Z93
459058-9B-1 NA /AAA BRL
US Fixed Income
HSBC FINANCE CORP
MEDIUM TERM NOTE 2.9% OCT 15 2015
DTD 10/15/2010
40429X-YB-6 A /A3
GENERAL ELEC CAP CORP
MEDIUM TERM FLOATING RATE NOTE
MAY 11 2016 DTD 05/11/2007
36962G-2V-5 AA+ /AA2
BANK OF AMERICA CORP
MEDIUM TERM NOTE
3.6% NOV 15 2016
DTD 11/04/2010
06050W-DW-2 A- /BAA
BARCLAYS BANK PLC
MEDIUM TERM NOTE 2 2/1% OCT 20 2017
DTD 10/20/2010
06740P-VG-8 NA /AA3
91.75
150,000.00
137,625.00
150,000.00
(12,375.00)
3,750.00
739.50
4.11%
86.79
150,000.00
130,177.50
150,000.00
(19,822.50)
5,400.00
690.00
6.83%
91.41
50,000.00
45,703.50
45,394.50
309.00
326.39
45.50

2.75%
53.65
90,000.00
48,289.02
50,106.74
(1,817.72)
4,221.95
2,307.06
8.37%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
96.14
100,000.00
96,135.00
100,000.00
(3,865.00)
2,900.00
612.20
4.01%
Page 17 of 77

GHISLAINE MAXWELL

ACCT. [REDACTED]

For the Period 12/1/11 to 12/31/11

Price

US Fixed Income

A MI ST MUNI BOND AUTH

ST CLEAN WTR REVOLVING FD 5%

OCT 01 2026 DTD 11/02/2006

HELD BY DTC BOOK ENTRY ONLY

PAR CALL 10/01/2016 @ 100

59455T-PF-3 AAA /AAA

A BIRDVILLE TEXAS INDEPENDENT SCHOOL

DIST PERM SCH GTD FUND UNLIMITED TAX

5% FEB 15 2029 DTD 01/15/2007

HELD BY DTC BOOK ENTRY ONLY

PAR CALL 02/15/2017 @ 100

090874-FV-5 AAA /AAA

A MA ST HLTH & EDUCNTL FACS AUTH

REVENUE HARVARD UNIV 5% B

JUL 15 2032 DTD 08/03/2005

HELD BY DTC BOOK ENTRY ONLY

PAR CALL 07/15/2015 @ 100

57586C-FW-0 AAA /AAA

Total US Fixed Income

\$632,373.50

\$664,942.95

\$665,361.50

Non-US Fixed Income

BLUEBAY HIGH YIELD BD FD GBP HDG-DB

ISIN LU0222772518

G13289-92-4 GBP

JPM MANAGED RESERVES C

051398-91-5 GBP

10,018.32

7.54

75,488.03

79,003.04

(3,515.01)

177.28

187.90

33,309.84

39,293.00

(5,983.16)

(\$32,569.45)

\$22,376.39

\$5,753.75

4.54%

109.06

50,000.00

54,531.00

53,943.70

54,040.00
587.30
2,500.00
1,152.75
4.33%
112.13
100,000.00
112,127.00
110,277.14
110,503.00
1,849.86
5,000.00
1,888.80
4.01%
112.15
50,000.00
56,074.50
55,327.61
55,424.00
746.89
2,500.00
625.00
3.91%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
Page 18 of 77

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11
Price
Non-US Fixed Income
ISHARES BARCLAYS CAPITAL
ISIN IE00B1FZSD53 SEDOL B1G52V0
46578W-92-2 GBP
KFW - TRY
MTN 9 3/4% JUL 16 2013
DTD 02/10/2010
HELD BY EUROCLEAR
ISIN XS0484842470 SEDOL B637YV8
14085A-9A-6 AAA /AAA TRY
INTER AMERICAN DEVELOPMENT BANK- INR
MEDIUM TERM NOTE 3% MAR 25 2014
DTD 03/25/2010
HELD BY EUROCLEAR
ISIN XS0495010562 SEDOL B5114T3
U45818-9G-5 AAA /AAA INR
INTER AMERICAN DEVEL BK - IDR
MEDIUM TERM NOTE 6.50% JUN 04 2014
DTD 06/04/2010
HELD BY EUROCLEAR
ISIN XS0513770957 SEDOL B4YWHC0
45818W-9K-4 AAA /AAA IDR
Total Non-US Fixed Income
\$596,452.35
\$665,408.20
(\$68,955.85)
\$23,429.04
\$13,055.98
4.61%
0.01 1,300,000,000.00
141,934.00
150,112.11
(8,178.11)
9,318.99
5,372.25
7.01%
1.75
6,700,000.00
117,194.79
143,232.17
(26,037.38)
3,784.95
2,916.18
6.51%
53.23
200,000.00
106,454.52
135,555.56

(29,101.04)
10,325.10
4,767.55
9.29%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
21.08
5,790.00
122,071.17
118,212.32
3,858.85
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GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11
Price
Complementary Structured Strategies
MS 7YNC1Y STEP-UP NOTE 09/13/17
INITIAL RATE 2.75% CPN
WHERE MAX RATE IS 6% PER ANNUM
DD 9/8/10
61745E-6Q-9 A- /A2
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
88.67
150,000.00
133,005.00
150,000.00
(16,995.00)
4,125.00
Page 20 of 77

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11
Other Summary
Asset Categories
Balanced
Beginning
Estimated Value
84,786.97
Ending
Estimated Value
83,641.54
Change
In Value
(1,145.43)
Current
Allocation
2%
Current
Market Value/Cost
Estimated Value
Tax Cost
Estimated Gain/Loss
Other Detail
Price
Balanced
PIMCO FUNDS GLOBAL INVESTORS SERIES
- GLOBAL INVESTMENT GRADE CREDIT
FUND
ISIN IE00B3BMD843 SEDOL B3BMD84
695421-91-7 GBP
19.18
12/29/11
4,361.513
83,641.54
90,364.18
(6,722.64)
Quantity
Value
Adjusted Cost
Original Cost
Unrealized
Gain/Loss
Accruals
Period Value
83,641.54
90,364.18
(6,722.64)
Page 21 of 77

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11
Portfolio Activity Summary - U S Dollar
Beginning Cash Balance

PRINCIPAL

Current

Transactions

Income

INFLOWS

Contributions

Foreign Exchange - Inflows

Total Inflows

OUTFLOWS **

Withdrawals

Interest Purchased

Foreign Exchange - Outflows

Total Outflows

TRADE ACTIVITY

Settled Sales/Maturities/Redemptions

Settled Securities Purchased

Total Trade Activity

Ending Cash Balance

147,636.75

(5,000.00)

\$142,636.75

\$1,165,212.57

* 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

723,815.88

(376,487.00)

\$347,328.88

-\$0.00

\$0.00

\$0.00

-\$0.00

1,268.91

1,795.08

109,939.36

\$113,003.35

59,841.09

673,223.39

179,647.71

\$912,712.19

(150,000.00)

(2,597.22)

(144,773.93)

(\$297,371.15)

\$0.00

\$0.00

Period

Value
909,572.47
Year-To-Date
Value*
-INCOME
Current
Period
Value
0.00
Year-To-Date
Value*
-\$0.00
\$0.00
Page
22 of 77

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11
Portfolio Activity Summary - U S Dollar
Current

Cost Adjustments
Amortization
Cost Adjustments
Total Cost Adjustments

Period Value

398,110.30

\$398,110.30

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

Portfolio Activity Detail - U S Dollar

INFLOWS & OUTFLOWS

Type

Settle Date Selection Method

12/1

12/1

12/1

12/2

12/2

12/5

Interest Income

Div Domestic

Div Domestic

Div Domestic

Spot FX

Spot FX

Description

DEPOSIT SWEEP INTEREST FOR NOV. @ .03% RATE ON
NET AVG COLLECTED BALANCE OF \$802,578.42 AS OF
12/01/11

GENERAL MOTORS CO CV PFD B @ 0.59375 PER SHARE
(ID: 37045V-20-9)

KROGER CO @ 0.115 PER SHARE (ID: 501044-10-1)

CAPITAL ONE FINANCIAL CORP @ 0.05 PER SHARE
(ID: 14040H-10-5)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL
TRY EXCHANGE RATE 1.829900000 DEAL 12/01/11
VALUE 12/02/11 (ID: 0TRYPR-AA-5)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL
CHF EXCHANGE RATE .916000000 DEAL 12/01/11
VALUE 12/05/11 (ID: 0CHFPR-AA-4)

Page 23 of 77

(5,466.950)

(5,926.23)

5,968.29

(19,500.000)

(11,816.03)

10,656.32

1,000.000

265.000
114.000
0.594
0.115
0.05
593.75
30.48
5.70
Quantity
Cost
Per Unit
Amount
PRINCIPAL
Amount
19.79
INCOME
Amount
Year-To-Date
Value*
(17.50)
1,287,789.34
\$1,287,771.84

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11
INFLOWS & OUTFLOWS

Type
Settle Date Selection Method

12/5

12/5

12/6

12/6

12/7

12/12

12/12

12/14

12/15

12/15

12/20

12/20

12/21

Spot FX

Spot FX

Spot FX

Spot FX

Spot FX

Div Domest

Description

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

EUR EXCHANGE RATE 1.346000000 DEAL 12/01/11

VALUE 12/05/11 (ID: 0EURPR-AA-9)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

NOK EXCHANGE RATE 5.810500000 DEAL 12/01/11

VALUE 12/05/11 (ID: 0NOKPR-AA-1)

LINKED CURRENCY TRANSACTION - SELL BUY USD SELL

CHF EXCHANGE RATE .922000000 DEAL 12/01/11

VALUE 12/06/11 (ID: 0CHFPR-CV-6)

LINKED CURRENCY TRANSACTION - SELL BUY USD SELL

EUR EXCHANGE RATE 1.337800000 DEAL 12/01/11

VALUE 12/06/11 (ID: 0EURPR-CV-1)

LINKED CURRENCY TRANSACTION - SELL BUY USD SELL

EUR EXCHANGE RATE 1.344000000 DEAL 12/02/11

VALUE 12/07/11 (ID: 0EURPR-CV-1)

CHEVRON CORP @ 0.81 PER SHARE (ID: 166764-10-0)

UNITED TECHNOLOGIES CORP @ 0.48 PER SHARE

(ID: 913017-10-9)

E I DU PONT DE NEMOURS & CO @ 0.41 PER SHARE

(ID: 263534-10-9)
TIME WARNER INC NEW @ 0.235 PER SHARE
(ID: 887317-30-3)
COCA-COLA CO @ 0.47 PER SHARE (ID: 191216-10-0)
DOMINION RESOURCES INC VA @ 0.4925 PER SHARE
(ID: 25746U-10-9)
BROADCOM CORP CL A @ 0.09 PER SHARE AS OF
12/19/11 (ID: 111320-10-7)
QUALCOMM INC @ 0.215 PER SHARE (ID: 747525-10-3)

250.000

176.000

0.09

0.215

22.50

37.84

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224.000

290.000

204.000

182.000

0.41

0.235

0.47

0.493

91.84

68.15

95.88

89.64

116.000

162.000

0.81

0.48

93.96

77.76

(7,000.610)

(9,408.82)

9,408.82

(9,405.430)

(12,582.58)

12,582.58

(9,582.880)

(10,393.58)

10,393.58

(14,769.570)

(2,548.93)

2,541.88

Quantity

Cost

Per Unit

Amount

(43,378.820)

(58,474.53)

PRINCIPAL

Amount

58,387.89

INCOME

Amount

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11
INFLOWS & OUTFLOWS

Type

Settle Date Selection Method

12/21

12/23

12/30

Div Domestic

Div Domestic

Misc Credit

Description

UNITEDHEALTH GROUP INC @ 0.1625 PER SHARE

(ID: 91324P-10-2)

BANK OF AMERICA CORP @ 0.01 PER SHARE

(ID: 060505-10-4)

BOOK TRANSFER CREDIT B/O: JP MORGAN INT'L BANK
LTD-BRUSSBRUSSELS BELGIUM B-121-0

ORG:/BE64945944120100 GHISLAINE MAXWELL 44

KINNERTON STRE0GB: JP MORGAN INT'L BANK

LTD-BRUSSJPM INTERNATIONAL BANK BRUSSELS REF:

PMT FROM JPMORGAN/CHGS/USD0,/OCMT/USD1671,5

TRN: 2155200364FS

12/30

Misc Credit

BOOK TRANSFER CREDIT B/O: JP MORGAN INT'L BANK
LTD-BRUSSBRUSSELS BELGIUM B-121-0

ORG:/BE88945944125100 GHISLAINE MAXWELL 44

KINNERTON STRE0GB: JP MORGAN INT'L BANK

LTD-BRUSSJPM INTERNATIONAL BANK BRUSSELS REF:

PMT FROM JPMORGAN/CHGS/USD0,/OCMT/USD123,57

TRN: 2155100364FS

Total Inflows & Outflows

\$113,003.35

123.57

Quantity

Cost

Per Unit

Amount

198.000

944.000

0.163

0.01

PRINCIPAL

Amount

32.18

9.44

1,671.51

INCOME

Amount

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GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11

TRADE ACTIVITY

Note:

Trade Date

Settle Date

11/28

12/1

11/28

12/1

11/28

12/1

11/28

12/1

11/28

12/1

11/28

12/1

11/28

12/1

11/28

12/1

L indicates Long Term Realized Gain/Loss

S indicates Short Term Realized Gain/Loss

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

Type

Selection Method Description

Settled Sales/Maturities/Redemptions

Sale

High Cost

ACCENTURE PLC-CL A @ 55.12 6,779.76 BROKERAGE

7.38 TAX &/OR SEC .14 J.P. MORGAN SECURITIES

LLC (ID: G1151C-10-1)

ACE LTD NEW @ 65.92048 7,449.01 BROKERAGE 6.78

TAX &/OR SEC .15 J.P. MORGAN SECURITIES LLC

(ID: H0023R-10-5)

AUTOZONE INC @ 320.00 7,040.00 BROKERAGE 1.32
TAX &/OR SEC .14 J.P. MORGAN SECURITIES LLC
(ID: 053332-10-2)
COMCAST CORP CL A @ 21.72008 7,819.23 BROKERAGE
21.60 TAX &/OR SEC .16 J.P. MORGAN SECURITIES
LLC (ID: 20030N-10-1)
NIKE INC B @ 94.79 10,995.64 BROKERAGE 6.96 TAX
&/OR SEC .22 J.P. MORGAN SECURITIES LLC
(ID: 654106-10-3)
ORACLE CORP @ 29.78031 7,057.93 BROKERAGE 14.22
TAX &/OR SEC .14 J.P. MORGAN SECURITIES LLC
(ID: 68389X-10-5)
ENTRY REVERSED ON 12/02/2011 RESEARCH IN MOTION
LIMITED @ 16.40 6,560.00 BROKERAGE 100.00 TAX
&/OR SEC .13 J.P. MORGAN SECURITIES LLC
(ID: 760975-10-2)
VERIZON COMMUNICATIONS INC @ 36.29 10,270.07
BROKERAGE 16.98 TAX &/OR SEC .20 J.P. MORGAN
SECURITIES LLC (ID: 92343V-10-4)
(283.000)
36.229
10,252.89
(10,202.25)
50.64 S*
(400.000)
16.15
6,459.87
(46,102.00)
(39,642.13) L *
(237.000)
29.72
7,043.57
(6,244.73)
798.84 S*
(116.000)
94.728
10,988.46
(9,909.91)
1,078.55 S*
(360.000)
21.66
7,797.47
(7,646.91)
150.56 S*
(22.000)
319.934
7,038.54
(6,296.62)
741.92 S*
(113.000)
65.859

7,442.08
(6,879.96)
562.12 S*
Quantity
(123.000)
Per Unit
Amount
55.059
Proceeds
6,772.24
Tax Cost
(6,850.67)
Realized
Gain/Loss
(78.43) S*
Page 26 of 77

BROKERAGE 24.00 TAX &/OR SEC .13 J.P. MORGAN
 SECURITIES LLC (ID: 760975-10-2)
 DOMINION RESOURCES INC VA @ 51.58 9,387.56
 BROKERAGE 10.92 TAX &/OR SEC .19 J.P. MORGAN
 SECURITIES LLC (ID: 25746U-10-9)
 RESEARCH IN MOTION LIMITED @ 18.00 7,200.00
 BROKERAGE 24.00 TAX &/OR SEC .14 J.P. MORGAN
 SECURITIES LLC (ID: 760975-10-2)
 CAPITAL ONE FINANCIAL CORP @ 44.69 5,094.66
 BROKERAGE 6.84 TAX &/OR SEC .10 J.P. MORGAN
 SECURITIES LLC (ID: 14040H-10-5)
 COCA-COLA CO @ 67.42104 13,753.89 BROKERAGE
 12.24 TAX &/OR SEC .27 J.P. MORGAN SECURITIES
 LLC (ID: 191216-10-0)
 ZYNGA INC @ 11.00 5,500.00 BROKERAGE 30.00 TAX
 &/OR SEC .11 J.P. MORGAN SECURITIES LLC
 (ID: 98986T-10-8)
 EXXON MOBIL CORP @ 84.29 16,015.10 BROKERAGE
 11.40 TAX &/OR SEC .31 J.P. MORGAN SECURITIES
 LLC (ID: 30231G-10-2)
 (190.000)
 84.228
 16,003.39
 (15,157.50)
 845.89 S
 (500.000)
 10.94
 5,469.89
 (5,000.00)
 469.89 S
 (204.000)
 67.36
 13,741.38
 (13,662.10)
 79.28 S
 (114.000)
 44.629
 5,087.72
 (5,083.61)
 4.11 S
 (400.000)
 17.94
 7,175.86
 (44,361.72)
 (37,185.86) L *
 (182.000)
 51.519
 9,376.45
 (9,208.53)
 167.92 S*
 (400.000)

16.34
6,535.87
(46,102.00)
(39,566.13) L *
400.000
16.15
(6,459.87)
46,102.00
39,642.13 L *
Quantity
(63.000)
Per Unit
Amount
86.388
Proceeds
5,442.46
Tax Cost
(4,831.82)
Realized
Gain/Loss
610.64 S*
Page 27 of 77

GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 12/1/11 to 12/31/11

Trade Date

Settle Date

12/23

12/29

12/23

12/29

Type

Selection Method Description

Settled Sales/Maturities/Redemptions

Sale

High Cost

Sale

High Cost

UNION PACIFIC CORP @ 104.58 11,399.22 BROKERAGE

6.54 TAX &/OR SEC .22 J.P. MORGAN SECURITIES

LLC (ID: 907818-10-8)

UNITEDHEALTH GROUP INC @ 50.95 10,088.10

BROKERAGE 11.88 TAX &/OR SEC .20 J.P. MORGAN

SECURITIES LLC (ID: 91324P-10-2)

Total Settled Sales/Maturities/Redemptions

\$147,636.75

(\$218,399.42)

(\$76,751.99) L

\$5,989.32 S

(198.000)

50.889

10,076.02

(9,955.32)

120.70 S

Quantity

(109.000)

Per Unit

Amount

104.518

Proceeds

11,392.46

Tax Cost

(11,005.77)

Realized

Gain/Loss

386.69 S

Trade Date

Settle Date

Type

Description

Settled Securities Purchased

12/15

Purchase

12/21

ZYNGA INC @ 10.00 J.P. MORGAN SECURITIES LLC

(ID: 98986T-10-8)

COST ADJUSTMENTS

Settle Date

12/2

12/2

12/2

Type

Cost Basis Adj

Cost Basis Adj

Cost Basis Adj

Description

COVIDIEN PLC NEW COST BASIS ADJUSTMENT

(ID: G2554F-11-3)

APACHE CORP COST BASIS ADJUSTMENT

(ID: 037411-10-5)

BB & T CORP COST BASIS ADJUSTMENT

(ID: 054937-10-7)

Quantity

236.000

95.000

309.000

Cost Basis

Adjustments

7,312.64

7,020.39

5,001.85

Page 28 of 77

Quantity

500.000

Per Unit

Amount

10.00

Market Cost

(5,000.00)

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11

COST ADJUSTMENTS

Settle Date

12/2
12/2
12/2
12/2
12/2
12/2
12/2
12/2
12/2
12/2
12/2
12/2
12/2

Type

Cost Basis Adj
Cost Basis Adj

Description

BANK OF AMERICA CORP COST BASIS ADJUSTMENT
(ID: 060505-10-4)
BROADCOM CORP CL A COST BASIS ADJUSTMENT
(ID: 111320-10-7)
ETFS METAL SECURITIES LTD ISIN JE00B1VS3770
SEDOL B1VS377 COST BASIS ADJUSTMENT
(ID: 131994-91-5)
CAPITAL ONE FINANCIAL CORP COST BASIS
ADJUSTMENT (ID: 14040H-10-5)
CHEVRON CORP COST BASIS ADJUSTMENT
(ID: 166764-10-0)
CITIGROUP INC NEW COST BASIS ADJUSTMENT
(ID: 172967-42-4)
COCA-COLA CO COST BASIS ADJUSTMENT
(ID: 191216-10-0)
COGNIZANT TECHNOLOGY SOLUTIONS CORP CL A COST
BASIS ADJUSTMENT (ID: 192446-10-2)
WALT DISNEY CO COST BASIS ADJUSTMENT
(ID: 254687-10-6)

DOMINION RESOURCES INC VA COST BASIS ADJUSTMENT

(ID: 25746U-10-9)

E I DU PONT DE NEMOURS & CO COST BASIS

ADJUSTMENT (ID: 263534-10-9)

E M C CORP MASS COST BASIS ADJUSTMENT

(ID: 268648-10-2)

EXXON MOBIL CORP COST BASIS ADJUSTMENT

(ID: 30231G-10-2)

114.000

116.000

358.000

204.000

102.000

229.000

182.000

224.000

468.000

190.000

3,099.10

7,277.25

8,649.95

8,411.11

4,478.83

5,551.42

5,908.07

7,103.62

7,621.18

9,332.92

Quantity

944.000

250.000

301.000

Cost Basis

Adjustments

6,249.36

5,122.53

27,595.53

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GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11

COST ADJUSTMENTS

Settle Date

12/2

12/2

12/2

12/2

12/2

12/2

12/2

12/2

12/2

12/2

12/15

12/15

Type

Cost Basis Adj

Description

HUMANA INC COST BASIS ADJUSTMENT

(ID: 444859-10-2)

JOHNSON CONTROLS INC COST BASIS ADJUSTMENT

(ID: 478366-10-7)

KROGER CO COST BASIS ADJUSTMENT

(ID: 501044-10-1)

OCCIDENTAL PETROLEUM CORP COST BASIS ADJUSTMENT

(ID: 674599-10-5)

SCHLUMBERGER LTD COST BASIS ADJUSTMENT

(ID: 806857-10-8)

TIME WARNER INC NEW COST BASIS ADJUSTMENT

(ID: 887317-30-3)

DB X-TRACKERS ISIN LU0292106167 SEDOL B3DYFK4

COST BASIS ADJUSTMENT (ID: 892352-91-5)

UNION PACIFIC CORP COST BASIS ADJUSTMENT

(ID: 907818-10-8)

UNITED TECHNOLOGIES CORP COST BASIS ADJUSTMENT

(ID: 913017-10-9)

UNITEDHEALTH GROUP INC COST BASIS ADJUSTMENT

(ID: 91324P-10-2)
WELLS FARGO & CO COST BASIS ADJUSTMENT
(ID: 949746-10-1)
COVIDIEN PLC NEW COST BASIS ADJUSTMENT
(ID: G2554F-11-3)
APACHE CORP COST BASIS ADJUSTMENT
(ID: 037411-10-5)

Quantity

63.000
301.000
265.000
144.000
113.000
290.000
2,058.000
109.000
162.000
198.000
478.000
236.000
95.000

Cost Basis
Adjustments

3,122.39
6,972.47
4,056.15
8,419.45
5,863.95
6,278.13
62,935.57
6,775.95
8,486.80
6,129.00
8,141.50
4,547.39
4,382.91

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GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11

COST ADJUSTMENTS

Settle Date

12/15
12/15
12/15
12/15
12/15
12/15
12/15
12/15
12/15
12/15
12/15
12/15
12/15
12/15
12/15

Type

Cost Basis Adj
Cost Basis Adj

Description

BB & T CORP COST BASIS ADJUSTMENT
(ID: 054937-10-7)
BANK OF AMERICA CORP COST BASIS ADJUSTMENT
(ID: 060505-10-4)
BROADCOM CORP CL A COST BASIS ADJUSTMENT
(ID: 111320-10-7)
ETFs METAL SECURITIES LTD ISIN JE00B1VS3770
SEDOL B1VS377 COST BASIS ADJUSTMENT
(ID: 131994-91-5)
CHEVRON CORP COST BASIS ADJUSTMENT
(ID: 166764-10-0)
CITIGROUP INC NEW COST BASIS ADJUSTMENT
(ID: 172967-42-4)
COGNIZANT TECHNOLOGY SOLUTIONS CORP CL A COST
BASIS ADJUSTMENT (ID: 192446-10-2)
WALT DISNEY CO COST BASIS ADJUSTMENT
(ID: 254687-10-6)
E I DU PONT DE NEMOURS & CO COST BASIS
ADJUSTMENT (ID: 263534-10-9)

E M C CORP MASS COST BASIS ADJUSTMENT
(ID: 268648-10-2)
EXXON MOBIL CORP COST BASIS ADJUSTMENT
(ID: 30231G-10-2)
JOHNSON CONTROLS INC COST BASIS ADJUSTMENT
(ID: 478366-10-7)
KROGER CO COST BASIS ADJUSTMENT
(ID: 501044-10-1)

116.000
358.000
102.000
229.000
224.000
468.000
190.000
301.000
265.000
3,000.12
5,398.57
2,796.33
3,463.98
4,434.00
4,757.46
5,824.58
4,351.74
2,531.01
Quantity
309.000
944.000
250.000
301.000
Cost Basis
Adjustments
3,121.36
3,899.49
3,199.25
17,472.85
Page 31 of 77

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11

COST ADJUSTMENTS

Settle Date

12/15

12/15

12/15

12/15

12/15

12/15

12/15

12/15

12/23

12/23

12/23

Type

Cost Basis Adj

Total Cost Adjustments

Description

OCCIDENTAL PETROLEUM CORP COST BASIS ADJUSTMENT

(ID: 674599-10-5)

SCHLUMBERGER LTD COST BASIS ADJUSTMENT

(ID: 806857-10-8)

TIME WARNER INC NEW COST BASIS ADJUSTMENT

(ID: 887317-30-3)

DB X-TRACKERS ISIN LU0292106167 SEDOL B3DYFK4

COST BASIS ADJUSTMENT (ID: 892352-91-5)

UNION PACIFIC CORP COST BASIS ADJUSTMENT

(ID: 907818-10-8)

UNITED TECHNOLOGIES CORP COST BASIS ADJUSTMENT

(ID: 913017-10-9)

UNITEDHEALTH GROUP INC COST BASIS ADJUSTMENT

(ID: 91324P-10-2)

WELLS FARGO & CO COST BASIS ADJUSTMENT

(ID: 949746-10-1)

CHEVRON CORP COST BASIS ADJUSTMENT

(ID: 166764-10-0)

TIME WARNER INC NEW COST BASIS ADJUSTMENT

(ID: 887317-30-3)

TIME WARNER INC NEW COST BASIS ADJUSTMENT

(ID: 887317-30-3)

Quantity

144.000

113.000

290.000

2,058.000

109.000

162.000

198.000

478.000

116.000

290.000

290.000

Cost Basis

Adjustments

5,234.53

3,660.09

2,730.84

39,220.64

4,229.82

5,297.03

3,826.32

5,082.63

1,542.58

1,325.56

(137.89)

\$398,110.30

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GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11
Portfolio Activity Summary - Australia Dollar
PRINCIPAL

US Dollar Value

Current

Transactions

Beginning Cash Balance

Ending Cash Balance

* 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

INCOME

US Dollar Value

Current

Transactions

Beginning Cash Balance

Ending Cash Balance

* 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

Period Value

--Year-To-Date

Value*

--Local

Value

Current

Period Value

0.00

0.00

Year-To-Date

Value*

--Period

Value

--Year-To-Date

Value*

--Local

Value

Current

Period Value

0.00

0.00

Year-To-Date

Value*

--Page

33 of 77

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11
Portfolio Activity Summary - Australia Dollar
US Dollar Value

Current
Cost Adjustments
Cost Adjustments
Total Cost Adjustments

Period Value

7,237.30

\$7,237.30

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

Portfolio Activity Detail - Australia Dollar

COST ADJUSTMENTS - Australia Dollar

Cost Basis

Settle Date

12/2

12/13

12/15

Type

Cost Basis Adj

Cost Basis Adj

Cost Basis Adj

Total Cost Adjustments (USD)

Description

QBE INSURANCE GROUP LTD ISIN AU000000QBE9 SEDOL
6715740 COST BASIS ADJUSTMENT (ID: Q78063-91-6)

QBE INSURANCE GROUP LTD ISIN AU000000QBE9 SEDOL
6715740 COST BASIS ADJUSTMENT (ID: Q78063-91-6)

QBE INSURANCE GROUP LTD ISIN AU000000QBE9 SEDOL
6715740 COST BASIS ADJUSTMENT (ID: Q78063-91-6)

Quantity

400.000

400.000

400.000

Adjustments USD

Local Value

4,747.92

4,460.19

(4,747.92)

(4,460.19)

7,237.30

6,798.62

\$7,237.30

Year-To-Date

Value*

7,237.30

\$7,237.30

Local Value

Current

Period Value

6,798.62
6,798.62
Year-To-Date
Value*
6,798.62
6,798.62
Page 34 of 77

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11
Portfolio Activity Summary - Canadian Dollar
PRINCIPAL
US Dollar Value

Current
Transactions

Income
INFLOWS
Total Inflows

OUTFLOWS **
Total Outflows
Withdrawals

TRADE ACTIVITY
Settled Sales/Maturities/Redemptions
Settled Securities Purchased
Total Trade Activity
Ending Cash Balance

* 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

\$0.00

-51,742.94

(112,433.39)

(\$60,690.45)

-0.00

0.00

50,731.37

(114,820.48)

(64,089.11)

-Period

Value

Beginning Cash Balance

-72.16

\$72.16

(72.16)

(\$72.16)

Year-To-Date

Value*

-208.20

\$208.20

(208.20)

(\$208.20)

Local

Value

Current

Period Value

0.00

73.79

73.79

(73.79)

(73.79)
Year-To-Date
Value*
-213.06
213.06
(213.06)
(213.06)
Page
35 of 77

GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 12/1/11 to 12/31/11

Portfolio Activity Summary - Canadian Dollar
INCOME

US Dollar Value

Current

Transactions

Beginning Cash Balance

Ending Cash Balance

* 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

Portfolio Activity Detail - Canadian Dollar
INFLOWS & OUTFLOWS

Per Unit

Type

Settle Date Selection Method

12/2

Foreign Interest

Description

JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS

0.6600% DATED 11/25/2011 MATURITY 12/02/2011

HELD BY LONDON TREASURY SERVICES

(ID: 2526E9-9J-8)

12/2

12/2

Misc Disbursement REP: ROLLOVER TO TIME DEPOSIT CANADIAN DOLLAR

(ID: 0CADPR-AA-6)

Free Delivery

High Cost

JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS

0.6600% DATED 11/25/2011 MATURITY 12/02/2011

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2526E9-9J-8)

(14.750)

(114,959.750)

(14.50)

(14.75)

Quantity

114,959.750

Amount USD

Local Value

PRINCIPAL

Amount USD

Local Value

14.50

14.75

INCOME

Amount USD

Local Value

Currency

Gain/Loss USD
Period Value
--Year-To-Date
Value*
--Local
Value
Current
Period Value
0.00
0.00
Year-To-Date
Value*
--Page
36 of 77

GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 12/1/11 to 12/31/11

INFLOWS & OUTFLOWS

Per Unit

Type

Settle Date Selection Method

12/2

Receipt of Assets

Description

JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS

0.6600% DATED 12/02/2011 MATURITY 12/09/2011

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2526J9-9K-0)

12/9

Foreign Interest

JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS

0.6600% DATED 12/02/2011 MATURITY 12/09/2011

HELD BY LONDON TREASURY SERVICES

(ID: 2526J9-9K-0)

12/9

12/9

Misc Disbursement REP: ROLLOVER TO TIME DEPOSIT CANADIAN DOLLAR

(ID: 0CADPR-AA-6)

Free Delivery

High Cost

12/9

Receipt of Assets

JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS

0.6600% DATED 12/02/2011 MATURITY 12/09/2011

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2526J9-9K-0)

JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS

0.6600% DATED 12/09/2011 MATURITY 12/16/2011

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2526N9-9A-7)

12/16

Foreign Interest

JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS

0.6600% DATED 12/09/2011 MATURITY 12/16/2011

HELD BY LONDON TREASURY SERVICES

(ID: 2526N9-9A-7)

12/16

12/16

Misc Disbursement REP: ROLLOVER TO TIME DEPOSIT CANADIAN DOLLAR

(ID: 0CADPR-AA-6)

Free Delivery

High Cost

JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS

0.6600% DATED 12/09/2011 MATURITY 12/16/2011

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2526N9-9A-7)

(14.760)
(114,989.260)
(14.25)
(14.76)
114,989.260
14.25
14.76
114,989.260
(14.760)
(114,974.500)
(14.52)
(14.76)
114,974.500
14.52
14.76
Quantity
114,974.500
Amount USD
Local Value
PRINCIPAL
Amount USD
Local Value
INCOME
Amount USD
Local Value
Currency
Gain/Loss USD
Page 37 of 77

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11
INFLOWS & OUTFLOWS
Per Unit

Type
Settle Date Selection Method
12/16

Receipt of Assets
Description
JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS
0.6600% DATED 12/16/2011 MATURITY 12/23/2011
HELD BY LONDON TREASURY SERVICES CLIENT REF FTD
(ID: 2526R9-9K-1)

12/23
Foreign Interest
JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS
0.6600% DATED 12/16/2011 MATURITY 12/23/2011
HELD BY LONDON TREASURY SERVICES
(ID: 2526R9-9K-1)

12/23
Misc Disbursement REP: ROLLOVER TO TIME DEPOSIT CANADIAN DOLLAR
(ID: 0CADPR-AA-6)

Free Delivery
High Cost

12/23
Receipt of Assets
JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS
0.6600% DATED 12/16/2011 MATURITY 12/23/2011
HELD BY LONDON TREASURY SERVICES CLIENT REF FTD
(ID: 2526R9-9K-1)

JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS
0.6600% DATED 12/23/2011 MATURITY 12/30/2011
HELD BY LONDON TREASURY SERVICES CLIENT REF FTD
(ID: 2526U9-9U-5)

12/30
Foreign Interest
JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS
0.6600% DATED 12/23/2011 MATURITY 12/30/2011
HELD BY LONDON TREASURY SERVICES
(ID: 2526U9-9U-5)

12/30
Misc Disbursement REP: ROLLOVER TO TIME DEPOSIT CANADIAN DOLLAR
(ID: 0CADPR-AA-6)

Free Delivery
High Cost

JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS
0.6600% DATED 12/23/2011 MATURITY 12/30/2011
HELD BY LONDON TREASURY SERVICES CLIENT REF FTD
(ID: 2526U9-9U-5)

(14.760)
(115,018.780)
(14.45)
(14.76)
115,018.780
14.45
14.76
115,018.780
(14.760)
(115,004.020)
(14.44)
(14.76)
115,004.020
14.44
14.76
Quantity
115,004.020
Amount USD
Local Value
PRINCIPAL
Amount USD
Local Value
INCOME
Amount USD
Local Value
Currency
Gain/Loss USD
Page 38 of 77

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11
INFLOWS & OUTFLOWS
Per Unit

Type
Settle Date Selection Method
12/30

Receipt of Assets

Description

JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS
0.6600% DATED 12/30/2011 MATURITY 01/09/2012
HELD BY LONDON TREASURY SERVICES CLIENT REF FTD
(ID: 2526X9-9Q-1)

Total Inflows & Outflows

\$0.00

Quantity

115,033.540

Amount USD

Local Value

PRINCIPAL

Amount USD

Local Value

INCOME

Amount USD

Local Value

Currency

Gain/Loss USD

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GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11
Portfolio Activity Summary - Euro
PRINCIPAL
US Dollar Value

Current
Transactions
Income
Contributions
Total Inflows
OUTFLOWS **
Tax Payments
Foreign Exchange - Outflows
Total Outflows
TRADE ACTIVITY
Total Trade Activity
Settled Sales/Maturities/Redemptions
Ending Cash Balance

* 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

(80,379.29)
(\$80,379.29)
38,183.36
\$38,183.36
-Period
Value
Beginning Cash Balance

INFLOWS
-Year-To-Date
Value*

-105.77
1,982.97
\$1,982.97
44,187.10
\$44,292.87
(27.33)
(80,379.29)
(\$80,406.62)
38,183.36
\$38,183.36
-(59,784.86)
(59,784.86)
28,533.49
28,533.49
1,535.46
1,535.46
1,535.46
Local
Value
Current

Period Value
31,251.37
Year-To-Date
Value*
-78.54
32,728.49
32,807.03
(20.20)
(59,784.86)
(59,805.06)
28,533.49
28,533.49
-Page
40 of 77

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11
Portfolio Activity Summary - Euro
INCOME

US Dollar Value

Current

Transactions

Beginning Cash Balance

Ending Cash Balance

* 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

US Dollar Value

Current

Cost Adjustments

Cost Adjustments

Total Cost Adjustments

Period Value

119,201.43

\$119,201.43

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

Year-To-Date

Value*

119,201.43

\$119,201.43

Local Value

Current

Period Value

83,744.43

83,744.43

Year-To-Date

Value*

83,744.43

83,744.43

Period Value

--Year-To-Date

Value*

--Local

Value

Current

Period Value

0.00

0.00

Year-To-Date

Value*

--Page

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GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11
Portfolio Activity Detail - Euro
INFLOWS & OUTFLOWS
Per Unit

Type
Settle Date Selection Method

12/5

12/6

12/7

12/30

12/30

12/30

Spot FX

Spot FX

Spot FX

Misc Receipt

Misc Receipt

Misc Receipt

Total Inflows & Outflows

Description

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

EUR EXCHANGE RATE 1.346000000 DEAL 12/01/11

VALUE 12/05/11 (ID: 0EURPR-AA-9)

LINKED CURRENCY TRANSACTION - SELL BUY USD SELL

EUR EXCHANGE RATE 1.337800000 DEAL 12/01/11

VALUE 12/06/11 (ID: 0EURPR-CV-1)

LINKED CURRENCY TRANSACTION - SELL BUY USD SELL

EUR EXCHANGE RATE 1.344000000 DEAL 12/02/11

VALUE 12/07/11 (ID: 0EURPR-CV-1)

REP: EUR RECEIVED FROM GHISLAINE MAXWELL EURO

PRINCIPAL CURRENCY (ID: 0EURPR-AA-9)

REP: EUR RECEIVED FROM GHISLAINE MAXWELL EURO

PRINCIPAL CURRENCY (ID: 0EURPR-AA-9)

REP: EUR RECEIVED FROM GHISLAINE MAXWELL EURO

PRINCIPAL CURRENCY (ID: 0EURPR-AA-9)

183.210

191.670

1,160.580

236.61

183.21

247.53

191.67

1,498.83

1,160.58

(\$78,396.32)

(\$86.64)

9,408.820

(9,408.82)

(7,000.61)

12,582.580

(12,582.58)
(9,405.43)
Quantity
58,387.890
Amount USD
Local Value
PRINCIPAL
Amount USD
Local Value
(58,387.89)
(43,378.82)
INCOME
Amount USD
Local Value
Currency
Gain/Loss USD
(86.64)
Page 42 of 77

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11
TRADE ACTIVITY - Euro

Note:

S

*

Trade Date

Settle Date

11/29

12/2

12/1

12/6

12/2

12/7

Type

Selection Method Description

Settled Sales/Maturities/Redemptions

Sale

High Cost

Sale

High Cost

Sale

High Cost

ROYAL DUTCH SHELL PLC -A ISIN GB00B03MLX29

SEDOL B09CBL4 (ID: 780259-99-0)

SODEXHO ISIN FR0000121220/SEDOL 7062713

(ID: F84941-91-7)

PERNOD-RICARD SA ISIN FR0000120693 SEDOL

4682329 (ID: F72027-91-9)

Total Settled Sales/Maturities/Redemptions (USD)

Quantity

(488.000)

(175.000)

(102.000)

indicates Short Term Realized Gain/Loss

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

Per Unit

Amount USD

Local Value

33.18

24.926

71.90

53.88

92.243

68.84

Proceeds USD

Local Value

16,191.96

12,127.45

12,582.58

9,405.43
 9,408.82
 7,000.61
 \$38,183.36
 Tax Cost USD
 Realized
 Local Value Gain/Loss USD
 (17,106.81)
 (12,001.73)
 (13,108.20)
 (9,196.30)
 (9,920.61)
 (6,959.98)
 (\$40,135.62)
 (914.85) S*
 (525.62) S
 (511.79) S
 (\$1,952.26) S
 COST ADJUSTMENTS - Euro
 Cost Basis
 Settle Date
 12/2
 12/2
 12/2
 12/2
 Type
 Cost Basis Adj
 Cost Basis Adj
 Cost Basis Adj
 Cost Basis Adj
 Description
 ALLIANZ SE HOLDING ISIN DE0008404005 SEDOL
 5231485 COST BASIS ADJUSTMENT (ID: D03080-90-6)
 CAP GEMINI S A ISIN FR0000125338 SEDOL 4163437
 COST BASIS ADJUSTMENT (ID: F13587-92-2)
 SANOFI ISIN FR0000120578 SEDOL 5671735 COST
 BASIS ADJUSTMENT (ID: F5548N-91-1)
 PERNOD-RICARD SA ISIN FR0000120693 SEDOL
 4682329 COST BASIS ADJUSTMENT (ID: F72027-91-9)
 Quantity
 77.000
 217.000
 156.000
 102.000
 Adjustments USD
 Local Value
 8,959.03
 6,285.03
 10,039.69
 7,042.98
 10,332.63

7,252.78
8,706.77
6,108.13
Page 43 of 77

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11
COST ADJUSTMENTS - Euro
Cost Basis
Settle Date

12/2
12/2
12/2
12/2
12/2
12/2
12/2
12/13
12/13
12/13
12/13
12/13
12/13

Type

Cost Basis Adj
Cost Basis Adj

Description

SODEXHO ISIN FR0000121220/SEDOL 7062713 COST
BASIS ADJUSTMENT (ID: F84941-91-7)
AKZO NOBEL N V ISIN NL0000009132/SEDOL 5458314
COST BASIS ADJUSTMENT (ID: N01803-90-2)
STORA ENSO OYJ R SHS ISIN FI0009005961 SEDOL
5072673 COST BASIS ADJUSTMENT (ID: X21349-90-1)
BAYER AG REGISTERED SHS ISIN DE000BAY0017 SEDOL
5069211 COST BASIS ADJUSTMENT (ID: 072733-91-8)
GDF SUEZ ISIN FR0010208488 SEDOL B0C2CQ3 COST
BASIS ADJUSTMENT (ID: 36827E-91-4)
ROYAL DUTCH SHELL PLC -A ISIN GB00B03MLX29
SEDOL B09CBL4 COST BASIS ADJUSTMENT
(ID: 780259-99-0)
SOLVAY SA ISIN BE0003470755 SEDOL 4821100 COST
BASIS ADJUSTMENT (ID: 834437-91-5)
ALLIANZ SE HOLDING ISIN DE0008404005 SEDOL
5231485 COST BASIS ADJUSTMENT (ID: D03080-90-6)
CAP GEMINI S A ISIN FR0000125338 SEDOL 4163437

COST BASIS ADJUSTMENT (ID: F13587-92-2)
SANOFI ISIN FR0000120578 SEDOL 5671735 COST
BASIS ADJUSTMENT (ID: F5548N-91-1)
AKZO NOBEL N V ISIN NL0000009132/SEDOL 5458314
COST BASIS ADJUSTMENT (ID: N01803-90-2)
STORA ENSO OYJ R SHS ISIN FI0009005961 SEDOL
5072673 COST BASIS ADJUSTMENT (ID: X21349-90-1)
BAYER AG REGISTERED SHS ISIN DE000BAY0017 SEDOL
5069211 COST BASIS ADJUSTMENT (ID: 072733-91-8)

77.000

77.000

217.000

156.000

149.000

933.000

163.000

7,681.17

5,486.45

(8,959.03)

(6,285.03)

(10,039.69)

(7,042.98)

(10,332.63)

(7,252.78)

(8,575.31)

(6,023.16)

(7,952.65)

(5,573.64)

(11,460.81)

(8,039.46)

Page 44 of 77

Quantity

175.000

149.000

933.000

163.000

289.000

488.000

Adjustments USD

Local Value

11,504.21

8,070.65

8,575.31

6,023.16

7,952.65

5,573.64

11,460.81

8,039.46

8,701.98

6,105.33

15,012.52

10,531.99

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11
COST ADJUSTMENTS - Euro
Cost Basis
Settle Date

12/13
12/13
12/15
12/15
12/15
12/15
12/15
12/15
12/15
12/15

Type

Cost Basis Adj
Cost Basis Adj

Total Cost Adjustments (USD)

Description

GDF SUEZ ISIN FR0010208488 SEDOL B0C2CQ3 COST
BASIS ADJUSTMENT (ID: 36827E-91-4)
SOLVAY SA ISIN BE0003470755 SEDOL 4821100 COST
BASIS ADJUSTMENT (ID: 834437-91-5)
ALLIANZ SE HOLDING ISIN DE0008404005 SEDOL
5231485 COST BASIS ADJUSTMENT (ID: D03080-90-6)
CAP GEMINI S A ISIN FR0000125338 SEDOL 4163437
COST BASIS ADJUSTMENT (ID: F13587-92-2)
SANOFI ISIN FR0000120578 SEDOL 5671735 COST
BASIS ADJUSTMENT (ID: F5548N-91-1)
AKZO NOBEL N V ISIN NL0000009132/SEDOL 5458314
COST BASIS ADJUSTMENT (ID: N01803-90-2)
STORA ENSO OYJ R SHS ISIN FI0009005961 SEDOL
5072673 COST BASIS ADJUSTMENT (ID: X21349-90-1)
BAYER AG REGISTERED SHS ISIN DE000BAY0017 SEDOL
5069211 COST BASIS ADJUSTMENT (ID: 072733-91-8)
GDF SUEZ ISIN FR0010208488 SEDOL B0C2CQ3 COST
BASIS ADJUSTMENT (ID: 36827E-91-4)
SOLVAY SA ISIN BE0003470755 SEDOL 4821100 COST
BASIS ADJUSTMENT (ID: 834437-91-5)

Quantity

289.000
77.000

77.000
217.000
156.000
149.000
933.000
163.000
289.000
77.000
Adjustments USD
Local Value
(8,701.98)
(6,105.33)
(7,681.17)
(5,486.45)
10,206.94
7,160.78
11,437.04
8,023.57
11,779.77
8,268.90
9,781.64
6,870.72
9,050.23
6,343.18
13,056.92
9,159.47
9,914.97
6,956.66
8,750.42
6,250.38
\$119,201.43
Page 45 of 77

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11
Portfolio Activity Summary - Hong Kong Dollar
PRINCIPAL

US Dollar Value

Current

Transactions

Beginning Cash Balance

Ending Cash Balance

* 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

INCOME

US Dollar Value

Current

Transactions

Beginning Cash Balance

Ending Cash Balance

* 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

Period Value

--Year-To-Date

Value*

--Local

Value

Current

Period Value

0.00

0.00

Year-To-Date

Value*

--Period

Value

--Year-To-Date

Value*

--Local

Value

Current

Period Value

0.00

0.00

Year-To-Date

Value*

--Page

46 of 77

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11
Portfolio Activity Summary - Hong Kong Dollar
US Dollar Value

Current
Cost Adjustments
Cost Adjustments
Total Cost Adjustments

Period Value
15,082.81
\$15,082.81

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

Portfolio Activity Detail - Hong Kong Dollar
COST ADJUSTMENTS - Hong Kong Dollar

Cost Basis
Settle Date
12/2
12/13
12/15

Type

Cost Basis Adj
Cost Basis Adj
Cost Basis Adj
Total Cost Adjustments (USD)

Description

SUN HUNG KAI PROPERTIES ISIN HK0016000132 SEDOL
6859927 COST BASIS ADJUSTMENT (ID: Y82594-12-1)
SUN HUNG KAI PROPERTIES ISIN HK0016000132 SEDOL
6859927 COST BASIS ADJUSTMENT (ID: Y82594-12-1)
SUN HUNG KAI PROPERTIES ISIN HK0016000132 SEDOL
6859927 COST BASIS ADJUSTMENT (ID: Y82594-12-1)

Quantity

1,000.000
1,000.000
1,000.000

Adjustments USD

Local Value

1,178.43
9,190.95
(1,178.43)
(9,190.95)
15,082.81

117,635.35

\$15,082.81

Year-To-Date
Value*

15,082.81
\$15,082.81

Local Value

Current

Period Value

117,635.35
117,635.35
Year-To-Date
Value*
117,635.35
117,635.35
Page 47 of 77

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11
Portfolio Activity Summary - Japanese Yen
PRINCIPAL

US Dollar Value

Current

Transactions

Beginning Cash Balance

Ending Cash Balance

* 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

INCOME

US Dollar Value

Current

Transactions

Beginning Cash Balance

Ending Cash Balance

* 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

Period Value

--Year-To-Date

Value*

--Local

Value

Current

Period Value

0.00

0.00

Year-To-Date

Value*

--Period

Value

--Year-To-Date

Value*

--Local

Value

Current

Period Value

0.00

0.00

Year-To-Date

Value*

--Page

48 of 77

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11
Portfolio Activity Summary - Japanese Yen
US Dollar Value

Current
Cost Adjustments
Cost Adjustments
Total Cost Adjustments
Period Value
49,068.11
\$49,068.11

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

Portfolio Activity Detail - Japanese Yen
COST ADJUSTMENTS - Japanese Yen

Cost Basis
Settle Date
12/2
12/2
12/2
12/2
12/2
12/2

Type
Cost Basis Adj
Cost Basis Adj

Description
JAPAN TOBACCO INC ISIN JP3726800000 SEDOL
6474535 COST BASIS ADJUSTMENT (ID: J27869-91-6)
MITSUI & CO ISIN JP3893600001 SEDOL 6597302
COST BASIS ADJUSTMENT (ID: J43787-91-0)
MITSUBISHI UFJ FINANCIAL GROUP ISIN
JP3902900004 SEDOL 6335171 COST BASIS
ADJUSTMENT (ID: J44497-92-3)
NISSAN MOTOR CO LTD ISIN JP3672400003 SEDOL
6642860 COST BASIS ADJUSTMENT (ID: J57160-91-3)
JFE HOLDINGS INC ISIN JP3386030005 SEDOL
6543792 COST BASIS ADJUSTMENT (ID: 476990-91-6)
SHISEIDO COMPANY LIMITED ISIN JP3351600006
SEDOL 6805265 COST BASIS ADJUSTMENT
(ID: 824841-91-0)

Page 49 of 77
1,200.000
200.000
400.000
95.26
7,550.13
40.89

3,207.24
57.39
4,501.40
Quantity
2.000
500.000
1,400.000
Adjustments USD
Local Value
71.70
5,505.39
66.92
5,314.89
52.01
4,123.21
Year-To-Date
Value*
49,068.11
\$49,068.11
Local Value
Current
Period Value
3,859,330.84
3,859,330.84
Year-To-Date
Value*
3,859,330.84
3,859,330.84

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11
COST ADJUSTMENTS - Japanese Yen
Cost Basis
Settle Date

12/13

12/13

12/13

12/13

12/13

12/13

12/15

12/15

12/15

12/15

12/15

Type

Cost Basis Adj

Description

JAPAN TOBACCO INC ISIN JP3726800000 SEDOL
6474535 COST BASIS ADJUSTMENT (ID: J27869-91-6)

MITSUI & CO ISIN JP3893600001 SEDOL 6597302
COST BASIS ADJUSTMENT (ID: J43787-91-0)

MITSUBISHI UFJ FINANCIAL GROUP ISIN
JP3902900004 SEDOL 6335171 COST BASIS
ADJUSTMENT (ID: J44497-92-3)

NISSAN MOTOR CO LTD ISIN JP3672400003 SEDOL
6642860 COST BASIS ADJUSTMENT (ID: J57160-91-3)

JFE HOLDINGS INC ISIN JP3386030005 SEDOL
6543792 COST BASIS ADJUSTMENT (ID: 476990-91-6)

SHISEIDO COMPANY LIMITED ISIN JP3351600006
SEDOL 6805265 COST BASIS ADJUSTMENT
(ID: 824841-91-0)

JAPAN TOBACCO INC ISIN JP3726800000 SEDOL
6474535 COST BASIS ADJUSTMENT (ID: J27869-91-6)

MITSUI & CO ISIN JP3893600001 SEDOL 6597302
COST BASIS ADJUSTMENT (ID: J43787-91-0)

MITSUBISHI UFJ FINANCIAL GROUP ISIN
JP3902900004 SEDOL 6335171 COST BASIS
ADJUSTMENT (ID: J44497-92-3)

NISSAN MOTOR CO LTD ISIN JP3672400003 SEDOL

6642860 COST BASIS ADJUSTMENT (ID: J57160-91-3)
JFE HOLDINGS INC ISIN JP3386030005 SEDOL
6543792 COST BASIS ADJUSTMENT (ID: 476990-91-6)
1,200.000
200.000
12,254.65
971,746.90
5,219.70
409,479.56
2.000
500.000
1,400.000
8,930.02
685,646.76
8,640.50
686,606.37
6,697.36
531,138.47
1,200.000
200.000
400.000
(95.26)
(7,550.13)
(40.89)
(3,207.24)
(57.39)
(4,501.40)
Quantity
2.000
500.000
1,400.000
Adjustments USD
Local Value
(71.70)
(5,505.39)
(66.92)
(5,314.89)
(52.01)
(4,123.21)
Page 50 of 77

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11
COST ADJUSTMENTS - Japanese Yen
Cost Basis
Settle Date
12/15
Type
Cost Basis Adj
Total Cost Adjustments (USD)
Description
SHISEIDO COMPANY LIMITED ISIN JP3351600006
SEDOL 6805265 COST BASIS ADJUSTMENT
(ID: 824841-91-0)
\$49,068.11
Quantity
400.000
Adjustments USD
Local Value
7,325.88
574,712.78
Page 51 of 77

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11
Portfolio Activity Summary - Norwegian Krone
PRINCIPAL
US Dollar Value

Current
Transactions
Income
Contributions
Total Inflows
OUTFLOWS **
Withdrawals
Foreign Exchange - Outflows
Total Outflows
Ending Cash Balance

* 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

Period Value
Beginning Cash Balance

INFLOWS
-217.53
\$217.53
(217.53)
(2,541.88)
(\$2,759.41)
-Year-To-Date
Value*

-3,318.96
2,549.27
\$5,868.23
(3,318.96)
(2,541.88)
(\$5,860.84)

-Local
Value
Current
Period Value
14,769.57
1,280.51
1,280.51
(1,280.51)
(14,769.57)
(16,050.08)
0.00

Year-To-Date
Value*
-18,525.60
14,769.57
33,295.17
(18,525.60)

(14,769.57)

(33,295.17)

-Page

52 of 77

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11
Portfolio Activity Summary - Norwegian Krone
INCOME

US Dollar Value

Current

Transactions

Beginning Cash Balance

Ending Cash Balance

* 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

US Dollar Value

Current

Cost Adjustments

Cost Adjustments

Total Cost Adjustments

Period Value

163,464.66

\$163,464.66

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

Year-To-Date

Value*

163,464.66

\$163,464.66

Local Value

Current

Period Value

926,599.41

926,599.41

Year-To-Date

Value*

926,599.41

926,599.41

Period Value

--Year-To-Date

Value*

--Local

Value

Current

Period Value

0.00

0.00

Year-To-Date

Value*

--Page

53 of 77

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11
Portfolio Activity Detail - Norwegian Krone
INFLOWS & OUTFLOWS

Per Unit

Type

Settle Date Selection Method

12/2

Foreign Interest

Description

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS

1.3000% DATED 11/25/2011 MATURITY 12/02/2011

HELD BY LONDON TREASURY SERVICES

(ID: 2526E9-9V-1)

12/2

12/2

Misc Disbursement REP: ROLLOVER TO TIME DEPOSIT NORWEGIAN KRONE

(ID: 0NOKPR-AA-1)

Free Delivery

High Cost

12/2

Receipt of Assets

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS

1.3000% DATED 11/25/2011 MATURITY 12/02/2011

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2526E9-9V-1)

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS

1.3000% DATED 12/02/2011 MATURITY 12/09/2011

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2526J9-9X-2)

12/5

12/7

Spot FX

Foreign Interest

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

NOK EXCHANGE RATE 5.810500000 DEAL 12/01/11

VALUE 12/05/11 (ID: 0NOKPR-AA-1)

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS

1.3000% DATED 11/30/2011 MATURITY 12/07/2011

HELD BY LONDON TREASURY SERVICES

(ID: 2526H9-9S-5)

12/7

Misc Disbursement REP: ROLLOVER TO TIME DEPOSIT NORWEGIAN KRONE

(ID: 0NOKPR-AA-1)

(159.670)

(27.66)

(159.67)

631,661.390

27.66

159.67

2,541.880

(2,541.88)
(14,769.57)
(7.05)
591,617.560
(149.510)
(591,468.050)
(25.83)
(149.51)
0.03
Quantity
591,468.050
Amount USD
Local Value
PRINCIPAL
Amount USD
Local Value
25.83
149.51
INCOME
Amount USD
Local Value
Currency
Gain/Loss USD
Page 54 of 77

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11
INFLOWS & OUTFLOWS
Per Unit

Type
Settle Date Selection Method
12/7

Free Delivery
High Cost
12/7

Receipt of Assets
Description

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS
1.3000% DATED 11/30/2011 MATURITY 12/07/2011
HELD BY LONDON TREASURY SERVICES CLIENT REF FTD
(ID: 2526H9-9S-5)

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS
1.3500% DATED 12/07/2011 MATURITY 12/14/2011
HELD BY LONDON TREASURY SERVICES CLIENT REF FTD
(ID: 2526M9-9L-4)

12/9

Foreign Interest

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS
1.3000% DATED 12/02/2011 MATURITY 12/09/2011
HELD BY LONDON TREASURY SERVICES
(ID: 2526J9-9X-2)

12/9

12/9

Misc Disbursement REP: ROLLOVER TO TIME DEPOSIT NORWEGIAN KRONE
(ID: 0NOKPR-AA-1)

Free Delivery
High Cost

12/9

Receipt of Assets

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS
1.3000% DATED 12/02/2011 MATURITY 12/09/2011
HELD BY LONDON TREASURY SERVICES CLIENT REF FTD
(ID: 2526J9-9X-2)

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS
1.3500% DATED 12/09/2011 MATURITY 12/16/2011
HELD BY LONDON TREASURY SERVICES CLIENT REF FTD
(ID: 2526N9-9J-8)

12/14

Foreign Interest

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS
1.3500% DATED 12/07/2011 MATURITY 12/14/2011
HELD BY LONDON TREASURY SERVICES
(ID: 2526M9-9L-4)

12/14

Misc Disbursement REP: ROLLOVER TO TIME DEPOSIT NORWEGIAN KRONE
(ID: 0NOKPR-AA-1)

(165.850)
(28.06)
(165.85)
631,821.060
28.06
165.85
591,767.110
(149.550)
(591,617.560)
(25.82)
(149.55)
591,617.560
25.82
149.55
631,821.060
Quantity
(631,661.390)
Amount USD
Local Value
PRINCIPAL
Amount USD
Local Value
INCOME
Amount USD
Local Value
Currency
Gain/Loss USD
Page 55 of 77

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11
INFLOWS & OUTFLOWS
Per Unit

Type
Settle Date Selection Method
12/14

Free Delivery
High Cost
12/14

Receipt of Assets
Description

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS
1.3500% DATED 12/07/2011 MATURITY 12/14/2011
HELD BY LONDON TREASURY SERVICES CLIENT REF FTD
(ID: 2526M9-9L-4)

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS
1.3500% DATED 12/14/2011 MATURITY 12/21/2011
HELD BY LONDON TREASURY SERVICES CLIENT REF FTD
(ID: 2526Q9-9T-3)

12/16

Foreign Interest

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS
1.3500% DATED 12/09/2011 MATURITY 12/16/2011
HELD BY LONDON TREASURY SERVICES
(ID: 2526N9-9J-8)

12/16

12/16

Misc Disbursement REP: ROLLOVER TO TIME DEPOSIT NORWEGIAN KRONE
(ID: 0NOKPR-AA-1)

Free Delivery
High Cost

12/16

Receipt of Assets

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS
1.3500% DATED 12/09/2011 MATURITY 12/16/2011
HELD BY LONDON TREASURY SERVICES CLIENT REF FTD
(ID: 2526N9-9J-8)

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS
1.1500% DATED 12/16/2011 MATURITY 12/23/2011
HELD BY LONDON TREASURY SERVICES CLIENT REF FTD
(ID: 2526R9-9S-4)

12/21

Foreign Interest

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS
1.3500% DATED 12/14/2011 MATURITY 12/21/2011
HELD BY LONDON TREASURY SERVICES
(ID: 2526Q9-9T-3)

12/21

Misc Disbursement REP: ROLLOVER TO TIME DEPOSIT NORWEGIAN KRONE
(ID: 0NOKPR-AA-1)

(165.900)
(28.20)
(165.90)
631,986.910
28.20
165.90
591,922.450
(155.340)
(591,767.110)
(25.91)
(155.34)
591,767.110
25.91
155.34
631,986.910
Quantity
(631,821.060)
Amount USD
Local Value
PRINCIPAL
Amount USD
Local Value
INCOME
Amount USD
Local Value
Currency
Gain/Loss USD
Page 56 of 77

GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 12/1/11 to 12/31/11

INFLOWS & OUTFLOWS

Per Unit

Type

Settle Date Selection Method

12/21

Free Delivery

High Cost

12/21

Receipt of Assets

Description

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS

1.3500% DATED 12/14/2011 MATURITY 12/21/2011

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2526Q9-9T-3)

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS

0.8500% DATED 12/21/2011 MATURITY 12/28/2011

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2526T9-9X-1)

12/23

Foreign Interest

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS

1.1500% DATED 12/16/2011 MATURITY 12/23/2011

HELD BY LONDON TREASURY SERVICES

(ID: 2526R9-9S-4)

12/23

12/23

Misc Disbursement REP: ROLLOVER TO TIME DEPOSIT NORWEGIAN KRONE

(ID: 0NOKPR-AA-1)

Free Delivery

High Cost

12/23

Receipt of Assets

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS

1.1500% DATED 12/16/2011 MATURITY 12/23/2011

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2526R9-9S-4)

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS

0.8500% DATED 12/23/2011 MATURITY 12/30/2011

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2526V9-9H-3)

12/28

Foreign Interest

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS

0.8500% DATED 12/21/2011 MATURITY 12/28/2011

HELD BY LONDON TREASURY SERVICES

(ID: 2526T9-9X-1)

12/28

Misc Disbursement REP: ROLLOVER TO TIME DEPOSIT NORWEGIAN KRONE

(ID: 0NOKPR-AA-1)

(104.480)
(17.53)
(104.48)
632,152.810
17.53
104.48
592,054.810
(132.360)
(591,922.450)
(22.27)
(132.36)
591,922.450
22.27
132.36
632,152.810
Quantity
(631,986.910)
Amount USD
Local Value
PRINCIPAL
Amount USD
Local Value
INCOME
Amount USD
Local Value
Currency
Gain/Loss USD
Page 57 of 77

GHISLAINE MAXWELL ACCT. Q52167006
For the Period 12/1/11 to 12/31/11
INFLOWS & OUTFLOWS
Per Unit

Type

Settle Date Selection Method

12/28

Free Delivery

High Cost

12/28

Receipt of Assets

Description

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS

0.8500% DATED 12/21/2011 MATURITY 12/28/2011

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2526T9-9X-1)

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS

0.7500% DATED 12/28/2011 MATURITY 01/04/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2526W9-9P-4)

12/30

Foreign Interest

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS

0.8500% DATED 12/23/2011 MATURITY 12/30/2011

HELD BY LONDON TREASURY SERVICES

(ID: 2526V9-9H-3)

12/30

12/30

Misc Disbursement REP: ROLLOVER TO TIME DEPOSIT NORWEGIAN KRONE

(ID: 0NOKPR-AA-1)

Free Delivery

High Cost

12/30

Receipt of Assets

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS

0.8500% DATED 12/23/2011 MATURITY 12/30/2011

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2526V9-9H-3)

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS

0.0000% DATED 12/30/2011 MATURITY 01/09/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2526Y9-9G-2)

Total Inflows & Outflows

(\$2,541.88)

(\$7.02)

592,152.660

(97.850)

(592,054.810)

(16.25)

(97.85)

592,054.810

16.25
97.85
632,257.290
Quantity
(632,152.810)
Amount USD
Local Value
PRINCIPAL
Amount USD
Local Value
INCOME
Amount USD
Local Value
Currency
Gain/Loss USD
Page 58 of 77

GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 12/1/11 to 12/31/11

COST ADJUSTMENTS - Norwegian Krone

Cost Basis

Settle Date

12/2

12/13

12/15

Type

Cost Basis Adj

Cost Basis Adj

Cost Basis Adj

Total Cost Adjustments (USD)

Description

MARINE HARVEST ASA ISIN N00003054108 SEDOL
B02L486 COST BASIS ADJUSTMENT (ID: 693045-91-6)

MARINE HARVEST ASA ISIN N00003054108 SEDOL
B02L486 COST BASIS ADJUSTMENT (ID: 693045-91-6)

MARINE HARVEST ASA ISIN N00003054108 SEDOL
B02L486 COST BASIS ADJUSTMENT (ID: 693045-91-6)

Quantity

25,000.000

25,000.000

25,000.000

Adjustments USD

Local Value

17,823.40

101,031.96

(17,823.40)

(101,031.96)

163,464.66

926,599.41

\$163,464.66

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GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11
Portfolio Activity Summary - Pound Sterling
PRINCIPAL

US Dollar Value

Current

Transactions

Income

Contributions

Total Inflows

OUTFLOWS **

Total Outflows

Withdrawals

TRADE ACTIVITY

Settled Sales/Maturities/Redemptions

Settled Securities Purchased

Total Trade Activity

Ending Cash Balance

* 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

73,474.09

\$73,474.09

-73,474.09

(432,391.16)

(\$358,917.07)

-47,077.64

47,077.64

18,773.51

47,077.64

(265,331.14)

(218,253.50)

-Period

Value

Beginning Cash Balance

INFLOWS

-1,269.65

\$1,269.65

(47,004.30)

(\$47,004.30)

Year-To-Date

Value*

-1,425.36

433,793.44

\$435,218.80

(47,160.01)

(\$47,160.01)

Local

Value

Current

Period Value

985.35
821.07
821.07
(30,110.55)
(30,110.55)
Year-To-Date
Value*
-919.94
266,218.76
267,138.70
(30,209.42)
(30,209.42)
Page
60 of 77

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11
Portfolio Activity Summary - Pound Sterling
INCOME

US Dollar Value

Current

Transactions

Beginning Cash Balance

Ending Cash Balance

* 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

US Dollar Value

Current

Cost Adjustments

Cost Adjustments

Total Cost Adjustments

Period Value

569,467.90

\$569,467.90

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

Year-To-Date

Value*

648,613.07

\$648,613.07

Local Value

Current

Period Value

351,723.44

351,723.44

Year-To-Date

Value*

400,737.33

400,737.33

Period Value

--Year-To-Date

Value*

--Local

Value

Current

Period Value

0.00

0.00

Year-To-Date

Value*

--Page

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GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11
Portfolio Activity Detail - Pound Sterling
INFLOWS & OUTFLOWS
Per Unit

Type
Settle Date Selection Method
12/2

Foreign Interest
Description
JP MORGAN CHASE BANK - GBP LONDON TIME DEPOSITS
0.3000% DATED 11/25/2011 MATURITY 12/02/2011
HELD BY LONDON TREASURY SERVICES
(ID: 2526E9-9R-0)

12/2
12/2
Misc Disbursement REP: ROLLOVER TO TIME DEPOSIT POUND STERLING
(ID: 0GBPPR-AA-9)
Free Delivery
High Cost

12/2
Receipt of Assets
JP MORGAN CHASE BANK - GBP LONDON TIME DEPOSITS
0.3000% DATED 11/25/2011 MATURITY 12/02/2011
HELD BY LONDON TREASURY SERVICES CLIENT REF FTD
(ID: 2526E9-9R-0)

JP MORGAN CHASE BANK - GBP LONDON TIME DEPOSITS
0.3000% DATED 12/02/2011 MATURITY 12/09/2011
HELD BY LONDON TREASURY SERVICES CLIENT REF FTD
(ID: 2526J9-9U-8)

12/9
Foreign Interest
JP MORGAN CHASE BANK - GBP LONDON TIME DEPOSITS
0.3000% DATED 12/02/2011 MATURITY 12/09/2011
HELD BY LONDON TREASURY SERVICES
(ID: 2526J9-9U-8)

12/9
12/9
12/9
Misc Disbursement REP: ROLLOVER TO TIME DEPOSIT POUND STERLING
(ID: 0GBPPR-AA-9)

Misc Disbursement INCREASE IN TIME DEPOSIT POUND STERLING
(ID: 0GBPPR-AA-9)
Free Delivery
High Cost

JP MORGAN CHASE BANK - GBP LONDON TIME DEPOSITS
0.3000% DATED 12/02/2011 MATURITY 12/09/2011
HELD BY LONDON TREASURY SERVICES CLIENT REF FTD
(ID: 2526J9-9U-8)

(30,029.010)
(265,445.280)
(23.87)
(15.27)
(46,877.35)
(30,029.01)
0.03
(0.02)
265,445.280
23.87
15.27
265,445.280
(15.270)
(265,430.010)
(23.95)
(15.27)
0.20
Quantity
265,430.010
Amount USD
Local Value
PRINCIPAL
Amount USD
Local Value
23.95
15.27
INCOME
Amount USD
Local Value
Currency
Gain/Loss USD

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11
INFLOWS & OUTFLOWS
Per Unit

Type
Settle Date Selection Method
12/9

Receipt of Assets

Description
JP MORGAN CHASE BANK - GBP LONDON TIME DEPOSITS
0.3000% DATED 12/09/2011 MATURITY 12/16/2011
HELD BY LONDON TREASURY SERVICES CLIENT REF FTD
(ID: 2526N9-9F-6)

12/16

Foreign Interest

JP MORGAN CHASE BANK - GBP LONDON TIME DEPOSITS
0.3000% DATED 12/09/2011 MATURITY 12/16/2011
HELD BY LONDON TREASURY SERVICES
(ID: 2526N9-9F-6)

12/16

12/16

Misc Disbursement REP: ROLLOVER TO TIME DEPOSIT POUND STERLING
(ID: 0GBPPR-AA-9)

Free Delivery

High Cost

12/16

Receipt of Assets

JP MORGAN CHASE BANK - GBP LONDON TIME DEPOSITS
0.3000% DATED 12/09/2011 MATURITY 12/16/2011
HELD BY LONDON TREASURY SERVICES CLIENT REF FTD
(ID: 2526N9-9F-6)

JP MORGAN CHASE BANK - GBP LONDON TIME DEPOSITS
0.3000% DATED 12/16/2011 MATURITY 12/23/2011
HELD BY LONDON TREASURY SERVICES CLIENT REF FTD
(ID: 2526R9-9N-5)

12/21

12/23

Foreign Dividend

Foreign Interest

ISHARES MARKIT IBOXX CORPORATE BOND ISIN
IE00B00FV011 SEDOL B00FV01 @ 1.4142 PER SHARE
(ID: 461278-91-3)

JP MORGAN CHASE BANK - GBP LONDON TIME DEPOSITS
0.3000% DATED 12/16/2011 MATURITY 12/23/2011
HELD BY LONDON TREASURY SERVICES
(ID: 2526R9-9N-5)

12/23

Misc Disbursement REP: ROLLOVER TO TIME DEPOSIT POUND STERLING
(ID: 0GBPPR-AA-9)

(17.000)

(26.66)

(17.00)
0.12
295,506.560
26.66
17.00
105.000
2.219
1.414
233.03
148.49
295,506.560
(17.000)
(295,489.560)
(26.31)
(17.00)
(0.23)
295,489.560
26.31
17.00
Quantity
295,489.560
Amount USD
Local Value
PRINCIPAL
Amount USD
Local Value
INCOME
Amount USD
Local Value
Currency
Gain/Loss USD
Page 63 of 77

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11
INFLOWS & OUTFLOWS
Per Unit

Type
Settle Date Selection Method
12/23

Free Delivery
High Cost
12/23

Receipt of Assets
Description

JP MORGAN CHASE BANK - GBP LONDON TIME DEPOSITS
0.3000% DATED 12/16/2011 MATURITY 12/23/2011
HELD BY LONDON TREASURY SERVICES CLIENT REF FTD
(ID: 2526R9-9N-5)

JP MORGAN CHASE BANK - GBP LONDON TIME DEPOSITS
0.3000% DATED 12/23/2011 MATURITY 12/30/2011
HELD BY LONDON TREASURY SERVICES CLIENT REF FTD
(ID: 2526V9-9D-2)

12/30

Foreign Interest

JP MORGAN CHASE BANK - GBP LONDON TIME DEPOSITS
0.3000% DATED 12/23/2011 MATURITY 12/30/2011
HELD BY LONDON TREASURY SERVICES
(ID: 2526V9-9D-2)

12/30

12/30

Misc Disbursement REP: ROLLOVER TO TIME DEPOSIT POUND STERLING
(ID: 0GBPPR-AA-9)

Foreign Dividend

PIMCO FUNDS GLOBAL INVESTORS SERIES - GLOBAL
INVESTMENT GRADE CREDIT FUND ISIN IE00B3BMD843
SEDOL B3BMD84 @ 0.135512 PER SHARE CONV. @
"CONV RATE" (ID: 695421-91-7)

12/30

Free Delivery
High Cost
12/30

Receipt of Assets

JP MORGAN CHASE BANK - GBP LONDON TIME DEPOSITS
0.3000% DATED 12/23/2011 MATURITY 12/30/2011
HELD BY LONDON TREASURY SERVICES CLIENT REF FTD
(ID: 2526V9-9D-2)

JP MORGAN CHASE BANK - GBP LONDON TIME DEPOSITS
0.3000% DATED 12/30/2011 MATURITY 01/09/2012
HELD BY LONDON TREASURY SERVICES CLIENT REF FTD
(ID: 2526Y9-9A-5)

Total Inflows & Outflows
(\$45,734.65)
(\$0.27)

295,540.560
(295,523.560)
(17.000)
4,361.513
0.209
0.136
(26.16)
(17.00)
909.67
591.04
(0.37)
295,523.560
26.16
17.00
295,523.560
Quantity
(295,506.560)
Amount USD
Local Value
PRINCIPAL
Amount USD
Local Value
INCOME
Amount USD
Local Value
Currency
Gain/Loss USD
Page 64 of 77

GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 12/1/11 to 12/31/11

TRADE ACTIVITY - Pound Sterling

indicates Short Term Realized Gain/Loss

Note:

S

*

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

** Realized Gain/Loss and tax cost are shown as "N/A" in cases where we do not have appropriate cost information for all tax lots comprising the sale.

Please contact your J.P. Morgan team for additional information.

Per Unit

Trade Date

Settle Date

11/29

12/2

11/29

12/2

11/29

12/2

12/1

12/6

12/2

12/7

Type

Selection Method Description

Settled Sales/Maturities/Redemptions

Sale

High Cost

SHIRE PLC ISIN JE00B2QKY057 SEDOL B2QKY05

(ID: G8124V-91-8)

GLAXOSMITHKLINE PLC ISIN GB0009252882/SEDOL

0925288 (ID: G3910J-90-6)

ROYAL DUTCH SHELL PLC - A ISIN GB00B03MLX29

SEDOL B03MLX2 (ID: G7690A-91-0)

VODAFONE GROUP PLC ISIN GB00B16GWD56 SEDOL

B16GWD5 (ID: 92857W-92-8)

BRITISH AMERICAN TOBACCO PLC ISIN GB0002875804

SEDOL 0287580 (ID: G1510J-91-2)

Total Settled Sales/Maturities/Redemptions (USD)

Quantity

(216.000)
(605.000)
(775.000)
(5,404.000)
(293.000)
Amount USD
Local Value
31.649
20.42
21.109
13.62
32.989
21.285
2.731
1.741
46.226
29.565
Proceeds USD
Local Value
6,836.12
4,397.49
12,771.22
8,215.38
25,566.22
16,446.06
14,756.25
9,382.15
13,544.28
8,636.56
\$73,474.09
Tax Cost USD
Realized
Local Value Gain/Loss USD
(6,408.01)
(3,969.65)
(13,004.85)
(8,006.83)
(26,172.98)
(16,176.63)
(14,813.53)
(9,119.94)
N/A **
(\$60,399.37)
428.11 S
(233.63) S
(606.76) S
(57.28) S
N/A
(\$469.56) S
*
*

*

COST ADJUSTMENTS - Pound Sterling

Cost Basis

Settle Date

12/2

Type

Cost Basis Adj

Description

DRAX GROUP PLC ISIN GB00B1VNSX38 SEDOL B1VNSX3

COST BASIS ADJUSTMENT (ID: G2904K-92-9)

Quantity

5,300.000

Adjustments USD

Local Value

39,607.69

24,480.17

Page 65 of 77

GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 12/1/11 to 12/31/11

COST ADJUSTMENTS - Pound Sterling

Cost Basis

Settle Date

12/2

12/2

12/2

12/2

12/2

12/2

12/2

12/2

12/2

12/2

12/2

Type

Cost Basis Adj

Description

GLAXOSMITHKLINE PLC ISIN GB0009252882/SEDOL
0925288 COST BASIS ADJUSTMENT (ID: G3910J-90-6)

MARKS & SPENCER PLC - GBP ISIN GB0031274896
SEDOL 3127489 COST BASIS ADJUSTMENT
(ID: G5824M-92-5)

MARSTON'S PLC ISIN GB00B1JQDM80 SEDOL B1JQDM8
COST BASIS ADJUSTMENT (ID: G58512-91-7)

ROYAL DUTCH SHELL PLC - A ISIN GB00B03MLX29
SEDOL B03MLX2 COST BASIS ADJUSTMENT
(ID: G7690A-91-0)

SHIRE PLC ISIN JE00B2QKY057 SEDOL B2QKY05 COST
BASIS ADJUSTMENT (ID: G8124V-91-8)

STANDARD CHARTERED PLC ORD U\$ 0.50 ISIN
GB0004082847 SEDOL 0408284 COST BASIS
ADJUSTMENT (ID: G84228-92-6)

RSA INSURANCE GROUP PLC ISIN GB0006616899 SEDOL
0661689 COST BASIS ADJUSTMENT (ID: G8566X-91-9)

CENTRICA ISIN GB00B033F229 SEDOL B033F22 COST
BASIS ADJUSTMENT (ID: 15639K-90-4)

CINEWORLD GROUP PLC ISIN GB00B15FWH70 SEDOL
B15FWH7 COST BASIS ADJUSTMENT (ID: 172145-91-4)

ISHARES BARCLAYS CAPITAL ISIN IE00B1FZSD53

SEDOL B1G52V0 COST BASIS ADJUSTMENT

(ID: 46578W-92-2)

PIMCO FUNDS GLOBAL INVESTORS SERIES - GLOBAL
INVESTMENT GRADE CREDIT FUND ISIN IE00B3BMD843

SEDOL B3BMD84 COST BASIS ADJUSTMENT

(ID: 695421-91-7)

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4,361.513

90,364.18

55,750.02

23,800.000

1,556.000

4,500.000

5,790.000

48,596.10

30,035.60

7,922.75

4,877.95

16,168.92

9,993.46

118,212.32

72,987.59

216.000

555.000

6,408.01

3,969.65

14,171.09

8,724.78

30,000.000

775.000

48,127.99

29,746.28

26,172.98

16,176.63

Quantity

605.000

4,350.000

Adjustments USD

Local Value

13,004.85

8,006.83

26,287.24

16,247.25

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11
COST ADJUSTMENTS - Pound Sterling
Cost Basis
Settle Date

12/2
12/2
12/2
12/13
12/13
12/13
12/13
12/13
12/13
12/13
12/13
12/13

Type

Cost Basis Adj
Cost Basis Adj

Description

RIO TINTO PLC ISIN GB0007188757 SEDOL 0718875
COST BASIS ADJUSTMENT (ID: 766994-90-9)
UNILEVER PLC ISIN GB00B10RZP78 SEDOL B10RZP7
COST BASIS ADJUSTMENT (ID: 904767-91-0)
VODAFONE GROUP PLC ISIN GB00B16GWD56 SEDOL
B16GWD5 COST BASIS ADJUSTMENT (ID: 92857W-92-8)
DRAX GROUP PLC ISIN GB00B1VNSX38 SEDOL B1VNSX3
COST BASIS ADJUSTMENT (ID: G2904K-92-9)
MARKS & SPENCER PLC - GBP ISIN GB0031274896
SEDOL 3127489 COST BASIS ADJUSTMENT
(ID: G5824M-92-5)
MARSTON'S PLC ISIN GB00B1JQDM80 SEDOL B1JQDM8
COST BASIS ADJUSTMENT (ID: G58512-91-7)
STANDARD CHARTERED PLC ORD U\$ 0.50 ISIN
GB0004082847 SEDOL 0408284 COST BASIS
ADJUSTMENT (ID: G84228-92-6)
RSA INSURANCE GROUP PLC ISIN GB0006616899 SEDOL
0661689 COST BASIS ADJUSTMENT (ID: G8566X-91-9)
JPM MANAGED RESERVES C COST BASIS ADJUSTMENT
(ID: 051398-91-5)

CENTRICA ISIN GB00B033F229 SEDOL B033F22 COST
BASIS ADJUSTMENT (ID: 15639K-90-4)
CINEWORLD GROUP PLC ISIN GB00B15FWH70 SEDOL
B15FWH7 COST BASIS ADJUSTMENT (ID: 172145-91-4)
ISHARES BARCLAYS CAPITAL ISIN IE00B1FZSD53
SEDOL B1G52V0 COST BASIS ADJUSTMENT
(ID: 46578W-92-2)

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23,800.000

7.535

1,556.000

4,500.000

5,790.000

(48,596.10)

(30,035.60)

(79,145.17)

(49,013.89)

(7,922.75)

(4,877.95)

(16,168.92)

(9,993.46)

(118,212.32)

(72,987.59)

30,000.000

555.000

(48,127.99)

(29,746.28)

(14,171.09)

(8,724.78)

Quantity

191.000

299.000

5,404.000

5,300.000

4,350.000

Adjustments USD

Local Value

12,954.00

7,975.35

9,467.44

5,837.81

14,813.53

9,119.94

(39,607.69)

(24,480.17)

(26,287.24)

(16,247.25)

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11
COST ADJUSTMENTS - Pound Sterling
Cost Basis
Settle Date
12/13
Type
Cost Basis Adj
Description
PIMCO FUNDS GLOBAL INVESTORS SERIES - GLOBAL
INVESTMENT GRADE CREDIT FUND ISIN IE00B3BMD843
SEDOL B3BMD84 COST BASIS ADJUSTMENT
(ID: 695421-91-7)
12/13
12/13
12/15
12/15
12/15
12/15
12/15
12/15
12/15
12/15
12/15
12/15
Cost Basis Adj
RIO TINTO PLC ISIN GB0007188757 SEDOL 0718875
COST BASIS ADJUSTMENT (ID: 766994-90-9)
UNILEVER PLC ISIN GB00B10RZP78 SEDOL B10RZP7
COST BASIS ADJUSTMENT (ID: 904767-91-0)
BLUEBAY HIGH YIELD BD FD GBP HDG-DB ISIN
LU0222772518 COST BASIS ADJUSTMENT
(ID: G13289-92-4)
AVIVA PLC ISIN GB0002162385 SEDOL 0216238 COST
BASIS ADJUSTMENT (ID: G2307K-92-2)
DRAX GROUP PLC ISIN GB00B1VNSX38 SEDOL B1VNSX3
COST BASIS ADJUSTMENT (ID: G2904K-92-9)
MARKS & SPENCER PLC - GBP ISIN GB0031274896
SEDOL 3127489 COST BASIS ADJUSTMENT
(ID: G5824M-92-5)
MARSTON'S PLC ISIN GB00B1JQDM80 SEDOL B1JQDM8
COST BASIS ADJUSTMENT (ID: G58512-91-7)
STANDARD CHARTERED PLC ORD U\$ 0.50 ISIN
GB0004082847 SEDOL 0408284 COST BASIS

ADJUSTMENT (ID: G84228-92-6)
RSA INSURANCE GROUP PLC ISIN GB0006616899 SEDOL
0661689 COST BASIS ADJUSTMENT (ID: G8566X-91-9)
JPM MANAGED RESERVES C COST BASIS ADJUSTMENT
(ID: 051398-91-5)

23,800.000

7.535

48,596.10

30,035.60

79,003.04

49,013.89

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30,000.000

555.000

48,127.99

29,746.28

14,171.09

8,724.78

6,000.000

5,300.000

4,350.000

38,037.94

23,509.96

39,607.69

24,480.17

26,287.24

16,247.25

191.000

299.000

187.898

(12,954.00)

(7,975.35)

(9,467.44)

(5,837.81)

39,293.00

24,284.17

Quantity

4,361.513

Adjustments USD

Local Value

(90,364.18)

(55,750.02)

GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 12/1/11 to 12/31/11

COST ADJUSTMENTS - Pound Sterling

Cost Basis

Settle Date

12/15

12/15

12/15

12/15

Type

Cost Basis Adj

Cost Basis Adj

Cost Basis Adj

Cost Basis Adj

Description

CENTRICA ISIN GB00B033F229 SEDOL B033F22 COST
BASIS ADJUSTMENT (ID: 15639K-90-4)

CINEWORLD GROUP PLC ISIN GB00B15FWH70 SEDOL
B15FWH7 COST BASIS ADJUSTMENT (ID: 172145-91-4)

ISHARES BARCLAYS CAPITAL ISIN IE00B1FZSD53
SEDOL B1G52V0 COST BASIS ADJUSTMENT
(ID: 46578W-92-2)

PIMCO FUNDS GLOBAL INVESTORS SERIES - GLOBAL
INVESTMENT GRADE CREDIT FUND ISIN IE00B3BMD843
SEDOL B3BMD84 COST BASIS ADJUSTMENT
(ID: 695421-91-7)

12/15

12/15

Cost Basis Adj

Cost Basis Adj

Total Cost Adjustments (USD)

RIO TINTO PLC ISIN GB0007188757 SEDOL 0718875
COST BASIS ADJUSTMENT (ID: 766994-90-9)

UNILEVER PLC ISIN GB00B10RZP78 SEDOL B10RZP7
COST BASIS ADJUSTMENT (ID: 904767-91-0)

191.000

299.000

12,954.00

7,975.35

9,467.44

5,837.81

\$569,467.90

4,361.513

90,364.18

55,750.02

Quantity

1,556.000

4,500.000

5,790.000

Adjustments USD

Local Value

7,922.75

4,877.95

16,168.92

9,993.46

118,212.32

72,987.59

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GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11
Portfolio Activity Summary - Swedish Krona
PRINCIPAL

US Dollar Value

Current

Transactions

Beginning Cash Balance

Ending Cash Balance

* 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

INCOME

US Dollar Value

Current

Transactions

Beginning Cash Balance

Ending Cash Balance

* 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

Period Value

--Year-To-Date

Value*

--Local

Value

Current

Period Value

0.00

0.00

Year-To-Date

Value*

--Period

Value

--Year-To-Date

Value*

--Local

Value

Current

Period Value

0.00

0.00

Year-To-Date

Value*

--Page

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GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11
Portfolio Activity Summary - Swedish Krona
US Dollar Value

Current
Cost Adjustments
Cost Adjustments
Total Cost Adjustments
Period Value
20,722.46
\$20,722.46

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

Portfolio Activity Detail - Swedish Krona
COST ADJUSTMENTS - Swedish Krona

Cost Basis
Settle Date

12/2
12/2
12/13
12/13
12/15
12/15

Type

Cost Basis Adj
Cost Basis Adj

Total Cost Adjustments (USD)

Description

ATLAS COPCO AB-A SHS ISIN SE0000101032 SEDOL
B1QGR41 COST BASIS ADJUSTMENT (ID: W10020-92-8)
ERICSSON LM-B SHS ISIN SE0000108656 SEDOL
5959378 COST BASIS ADJUSTMENT (ID: W26049-91-1)
ATLAS COPCO AB-A SHS ISIN SE0000101032 SEDOL
B1QGR41 COST BASIS ADJUSTMENT (ID: W10020-92-8)
ERICSSON LM-B SHS ISIN SE0000108656 SEDOL
5959378 COST BASIS ADJUSTMENT (ID: W26049-91-1)
ATLAS COPCO AB-A SHS ISIN SE0000101032 SEDOL
B1QGR41 COST BASIS ADJUSTMENT (ID: W10020-92-8)
ERICSSON LM-B SHS ISIN SE0000108656 SEDOL
5959378 COST BASIS ADJUSTMENT (ID: W26049-91-1)

Quantity

442.000
793.000
442.000
793.000
442.000
793.000

Adjustments USD

Local Value
1,033.55
6,569.88
968.19
6,198.84
(1,033.55)
(6,569.88)
(968.19)
(6,198.84)
10,669.62
67,821.86
10,052.84
64,371.67
\$20,722.46
Page 71 of 77
Year-To-Date
Value*
20,722.46
\$20,722.46
Local Value
Current
Period Value
132,193.53
132,193.53
Year-To-Date
Value*
132,193.53
132,193.53

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11
Portfolio Activity Summary - Swiss Franc
PRINCIPAL

US Dollar Value
Current
Transactions
Beginning Cash Balance
OUTFLOWS **
Total Outflows
Foreign Exchange - Outflows
TRADE ACTIVITY
Total Trade Activity
Period Value
-(16,361.87)
(\$16,361.87)
Settled
Sales/Maturities/Redemptions
Ending Cash Balance

* 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

INCOME
US Dollar Value
Current
Transactions
Beginning Cash Balance
Ending Cash Balance

* 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

Period Value
--Year-To-Date
Value*
--Local
Value
Current
Period Value
0.00
0.00
Year-To-Date
Value*
--16,319.81
\$16,319.81
-Year-To-Date
Value*
-(16,361.87)
(\$16,361.87)
16,319.81
\$16,319.81
-Local

Value
Current
Period Value
0.00
(15,049.83)
(15,049.83)
15,049.83
15,049.83
0.00
Year-To-Date
Value*
-(15,049.83)
(15,049.83)
15,049.83
15,049.83
-Page
72 of 77

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11
Portfolio Activity Summary - Swiss Franc
US Dollar Value

Current
Cost Adjustments
Cost Adjustments
Total Cost Adjustments

Period Value
22,310.03
\$22,310.03

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

Portfolio Activity Detail - Swiss Franc
INFLOWS & OUTFLOWS

Per Unit
Type
Settle Date Selection Method

12/5
12/6

Spot FX
Spot FX

Total Inflows & Outflows

Description

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL
CHF EXCHANGE RATE .916000000 DEAL 12/01/11
VALUE 12/05/11 (ID: 0CHFPR-AA-4)

LINKED CURRENCY TRANSACTION - SELL BUY USD SELL
CHF EXCHANGE RATE .922000000 DEAL 12/01/11
VALUE 12/06/11 (ID: 0CHFPR-CV-6)

(\$16,361.87)

\$42.06

10,393.580

(10,393.58)

(9,582.88)

Quantity

5,968.290

Amount USD

Local Value

PRINCIPAL

Amount USD

Local Value

(5,968.29)

(5,466.95)

INCOME

Amount USD

Local Value

Currency

Gain/Loss USD

42.06

Year-To-Date

Value*

22,310.03
\$22,310.03
Local Value
Current
Period Value
18,287.23
18,287.23
Year-To-Date
Value*
18,287.23
18,287.23
Page 73 of 77

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11
TRADE ACTIVITY - Swiss Franc

Note:

Trade Date

Settle Date

11/29

12/2

12/1

12/6

Type

Selection Method Description

Settled Sales/Maturities/Redemptions

Sale

High Cost

Sale

High Cost

ROCHE HOLDINGS AG-GENUSSS ISIN CH0012032048

SEDOL 7110388 (ID: H69293-93-6)

NESTLE SA-REG ISIN CH0038863350 SEDOL 7123870

(ID: H57312-92-0)

Total Settled Sales/Maturities/Redemptions (USD)

Quantity

(39.000)

(186.000)

S indicates Short Term Realized Gain/Loss

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

Per Unit

Amount USD

Local Value

151.955

140.60

55.879

51.65

Proceeds USD

Local Value

5,926.23

5,466.95

10,393.58

9,582.88

\$16,319.81

Tax Cost USD

Realized

Local Value Gain/Loss USD

(5,929.91)

(5,250.05)

(11,461.47)

(8,858.57)

(\$17,391.38)

(3.68) S*

(1,067.89) S
(\$1,071.57) S
COST ADJUSTMENTS - Swiss Franc
Cost Basis
Settle Date
12/2
12/2
12/2
12/13
12/15
Type
Cost Basis Adj
Total Cost Adjustments (USD)
Description
CREDIT SUISSE GROUP AG ISIN CH0012138530 SEDOL
7171589 COST BASIS ADJUSTMENT (ID: H3698D-93-0)
NESTLE SA-REG ISIN CH0038863350 SEDOL 7123870
COST BASIS ADJUSTMENT (ID: H57312-92-0)
ROCHE HOLDINGS AG-GENUSS ISIN CH0012032048
SEDOL 7110388 COST BASIS ADJUSTMENT
(ID: H69293-93-6)
CREDIT SUISSE GROUP AG ISIN CH0012138530 SEDOL
7171589 COST BASIS ADJUSTMENT (ID: H3698D-93-0)
CREDIT SUISSE GROUP AG ISIN CH0012138530 SEDOL
7171589 COST BASIS ADJUSTMENT (ID: H3698D-93-0)
230.000
230.000
(6,587.72)
(5,490.90)
8,916.46
7,453.83
\$22,310.03
Page 74 of 77
Quantity
230.000
186.000
39.000
Adjustments USD
Local Value
6,587.72
5,490.90
9,111.63
7,042.38
4,281.94
3,791.02

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11
Portfolio Activity Summary - Turkish Lira New
PRINCIPAL

US Dollar Value
Current
Transactions
Income
OUTFLOWS **
Total Outflows
Period Value
Beginning Cash Balance
INFLOWS
Foreign Exchange - Inflows
Total Inflows
Foreign Exchange - Outflows
TRADE ACTIVITY
Total Trade Activity
-Year-To-Date

Value*
-2,597.66
\$0.00
(10,656.32)
(\$10,656.32)
Settled
Securities Purchased
\$0.00
Ending Cash Balance

* 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

-144,773.93
\$147,371.59
(10,656.32)
(\$10,656.32)
(135,555.56)
(\$135,555.56)
-0.00
(19,500.00)
(19,500.00)

Local
Value
Current
Period Value
19,500.00
Year-To-Date
Value*
-5,395.89
221,504.11
226,900.00
(19,500.00)

(19,500.00)

0.00

0.00

(207,400.00)

(207,400.00)

-Page

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GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11
Portfolio Activity Summary - Turkish Lira New
INCOME

US Dollar Value

Current

Transactions

Beginning Cash Balance

Ending Cash Balance

* 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

Portfolio Activity Detail - Turkish Lira New
INFLOWS & OUTFLOWS

Per Unit

Type

Settle Date Selection Method

12/2

Spot FX

Description

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL
TRY EXCHANGE RATE 1.829900000 DEAL 12/01/11
VALUE 12/02/11 (ID: 0TRYPR-AA-5)

Quantity

10,656.320

Amount USD

Local Value

PRINCIPAL

Amount USD

Local Value

(10,656.32)

(19,500.00)

INCOME

Amount USD

Local Value

Currency

Gain/Loss USD

(1,159.71)

Period Value

--Year-To-Date

Value*

--Local

Value

Current

Period Value

0.00

0.00

Year-To-Date

Value*

--Page

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GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11
Settled Foreign Exchange Contracts
Currency
Trade Date
Settle Date Counter Currency
Trade Related
TURKISH LIRA NEW
U S DOLLAR
SWISS FRANC
U S DOLLAR
EURO
U S DOLLAR
NORWEGIAN KRONE
U S DOLLAR
SWISS FRANC
U S DOLLAR
EURO
U S DOLLAR
EURO
U S DOLLAR
Dec. 1 11
Dec. 2 11
Dec. 1 11
Dec. 5 11
Dec. 1 11
Dec. 5 11
Dec. 1 11
Dec. 5 11
Dec. 1 11
Dec. 6 11
Dec. 1 11
Dec. 6 11
Dec. 2 11
Dec. 7 11
TRY
USD
CHF
USD
EUR
USD
NOK
USD
CHF
USD
EUR
USD
EUR
USD
(19,500.00)
10,656.32

(5,466.95)
5,968.29
(43,378.82)
58,387.89
(14,769.57)
2,541.88
(9,582.88)
10,393.58
(9,405.43)
12,582.58
(7,000.61)
9,408.82
1.829900
0.916000
1.346000
5.810500
0.922000
1.337800
1.344000
1.650300
0.922500
1.347997
5.794420
0.922000
1.337800
1.344000
10,656.32
5,968.29
58,387.89
2,541.88
10,393.58
12,582.58
9,408.82
(11,816.03)
(5,926.23)
(58,474.53)
(2,548.93)
(10,393.58)
(12,582.58)
(9,408.82)
(1,159.71)
42.06
(86.64)
(7.05)
Amount
Counter Amount Contract Rate Revaluation Rate
Contracted Base
Amount USD
Revalued
Amount USD
Currency G/L

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For the Period 12/1/11 to 12/31/11

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.

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.

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. Where J.P. Morgan was unable to obtain a price from an outside service for a particular ARS, the price column on your statement and online will indicate "\$0.00" which should not be relied on as the price at which ARS would trade.

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

Valuations of over-the-counter derivative transactions, including certain

derivatives-related deposit products, have been prepared on a mid-market basis. These valuations are derived from proprietary models based upon well-recognized financial principles and we have, when necessary to calculate the present value of future cash flows, made reasonable estimates about relevant future market conditions. Valuations based on other models or different assumptions may yield different results. 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.

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

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).

Disclosures Page 1 of 5

For the Period 12/1/11 to 12/31/11

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 ASSET ACCOUNT(S) (LINKED TO JPMS)

Your Asset Account consists of a bank account that custodies assets linked to a brokerage account through which securities transactions are executed. As a result, the Asset Account statement(s) reflect brokerage transactions executed through JPMS but (except for exchange listed options) held in custody at JPMCB. Securities purchased or sold through JPMS in U.S. markets (other than mutual funds) are cleared through an affiliate of JPMS, in non-U.S. markets securities are cleared through JPMS. Positions in exchange-listed options are held by JPMCC. For your convenience, however, positions in exchange-listed options are presented in Asset Account statement(s) together with other assets held in such account(s). All pertinent information about your settled and pending purchases and sales effected through your JPMS account during the period covered by these statement(s), is summarized in the "Trade Activity" portion of the statement(s).

In Case of Other Errors or Questions About Your Asset Account Statement(s)
Please review your 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 both the introducing broker, JPMS and the clearing firm, JPMCC at the addresses shown on your statement(s). Any oral communication should be re-confirmed in writing to further protect your rights, including your rights under the Securities Investor Protection Act (SIPA). 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.

JPMCC and JPMS are members of the Securities Investor Protection Corp ("SIPC"), a not-for-profit membership corporation funded by broker-dealers registered with the Securities and Exchange Commission. Securities and cash held for a customer at JPMCC are protected by SIPC up to \$500,000 per customer, which includes up to \$250,000 of protection for cash. SIPC does not protect against losses from fluctuations in the value of the securities. Assets held in custody by JPMCB are not subject to SIPC. You may obtain information about SIPC, including the SIPC Brochure, on their website, at "www.sipc.org" or by contacting them at (202) 371-8300.

In Case of Errors or Questions About Your Electronic Transfers.

Disclosures Page 2 of 5

For the Period 12/1/11 to 12/31/11

Contact your J.P. Morgan Team at one of the telephone numbers on the front of your statements or write us at J.P. Morgan, 500 Stanton Christiana Road, 1/OPS3, Newark, DE 19713-2107 as soon as you can, if you think your statement is wrong or if you need more information about a transfer on the statement. We must hear from you no later than 60 days after we sent you the FIRST statement on which the error or problem appeared. (1) Tell us your name and account number. (2) Describe the error or the transfer you are unsure about, and explain as clearly as you can why you believe it is an error or why you need more information. (3) Tell us the dollar amount of the suspected error. We will investigate your complaint and will correct any error promptly. If we take more than 10 business days (or 20 business days for new accounts) to do this, we will credit your account for the amount you think is in error, so that you will have the use of the money during the time it takes us to complete our investigation.

In Case of Errors or Questions About Non-Electronic Transfers (Checks or Deposits)

Contact JPMorgan Chase Bank, N.A. ("JPMCB") Member FDIC immediately if a statement is incorrect or if you need more information about any non-electronic transactions (checks or deposits) on this statement. If any such error appears, you must notify the bank in writing as soon as possible after your statement was made available to you. For more complete details, see the applicable account agreements and appendices that govern your account.

Deposit products and services are offered by JPMCB Member FDIC.

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.

With reference to JPMS and JPMCC: A financial statement of this organization is available to you for personal inspection at its offices, or a copy will be mailed to you upon written request.

You should have received (or have made available to you) separate confirmations for each securities transaction. All transactions are subject to the terms and conditions stated on the reverse side of such confirmations and are subject to the constitution, by-laws, customs and interpretations of the marketplace where executed and governed by and construed in accordance with the laws of the State of New York and all applicable federal laws and regulations. Further information with respect to commissions and other charges related to the execution of transactions, including options transactions, has been included in confirmations that were previously furnished or have made available to you. Upon written request, JPMS will promptly supply you with the latest information.

IMPORTANT ADDITIONAL INFORMATION APPLICABLE ONLY TO YOUR MARGIN ACCOUNT(S)
All positions in your Margin Account Portfolio(s) are held in custody at J.P. Morgan Clearing Corp. ("JPMCC"), Three Chase Metrotech Center, Brooklyn, NY 11245-001, (347) 643-2578.

If you have a margin account as permitted by law we may use certain securities in such account for, among other things, settling short sales and lending the securities for short sales, and as a result may receive compensation in connection therewith.

Please keep the following in mind when using a statement to track your brokerage activity in a margin account: The statement combines your general margin account with the special memorandum account required by Section 220.6 Regulation T. As required by Regulation T, a permanent record of your separate account is available upon your request. Free credit balances in your margin account(s) are not segregated and may be used in the operation of JPMCCs business, subject to the limitations of SEC Rule 15c3-3. Unless otherwise noted, JPMCC or its agents and depositories will hold your securities. Upon your demand, JPMCC will pay to you the amount of your free credit balance, and will deliver to you fully-paid securities held on your behalf.

Interest will be charged on any debit balance; the method of calculating interest is described in a letter sent to all margin customers.

PRODUCT RELATED DISCLOSURE: IMPORTANT INFORMATION ABOUT ALTERNATIVE INVESTMENTS: FOOTNOTES 1 - 4

Private Equity, Hedge Funds, Exchange Funds, Real Estate and Other Alternative Assets

1. Direct private equity investments and pooled private investments (e.g., interests in limited partnerships and limited liability companies) are generally illiquid securities. Values are estimates only and are not warranted for accuracy or completeness. Values do not represent the actual terms at which transactions or securities could be bought or sold or new transactions could be entered into or the actual terms on which existing transactions could be liquidated as of the date of this statement.

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Direct private equity investments are generally valued at cost, unless there is an active secondary trading market in the securities, in which case, direct private equity investments are valued using market prices as of the close of the last business day for this statement period. Pooled private equity investments are valued according to the General Partner's or Manager's stated methodology. Please refer to the limited partnership agreement, limited liability company agreement or other operative documentation for each investment for the specific valuation methodology used by the General Partner or Manager for that investment or for your Investment Management or Trust account contact your J.P. Morgan team. J.P. Morgan expressly disclaims any responsibility for (1) the accuracy of the information and the methodology used by the General Partner or Manager in deriving valuations, (2) any errors or omissions in compiling or disseminating the valuations, and (3) any use to which the valuations are put. Valuations are provided for information purposes only and are intended solely for your own use.

Hedge funds generally calculate the price (the "Net Asset Value" or "NAV"), 10-15 business days following the last business day of the month. For that reason, hedge fund NAVs shown will generally be the NAV of the month preceding this statement period. In general, the NAV is stated net of management and incentive fees. The NAV is calculated according to the General Partner's or Manager's stated methodology. Please refer to the limited partnership agreement, limited liability company agreement or other operative documentation for each hedge fund for the specific methodology used by the General Partner or Manager for that hedge fund or for your Investment Management or Trust account contact your J.P. Morgan team. J.P. Morgan expressly disclaims any responsibility for (1) the accuracy of the information and the methodology used by the General Partner or Manager in deriving valuations, (2) any errors or omissions in compiling or disseminating the valuations, and (3) any use to which the valuations are put. Valuations are provided for information purposes only and are intended solely for your own use.

These statements do not provide tax reporting on private investments. Please continue to rely upon the General Partner or Manager of the investment vehicle for this information or for your Investment Management or Trust account contact your J.P. Morgan team.

2. The 'Capital Called Since Inception USD' and 'Cash/Security distributions Since Inception USD' columns are updated monthly to reflect activity (capital calls and distributions), if any.

3. Hedge funds generally allow subscriptions on a monthly or quarterly basis. An interest in a hedge fund or hedge fund of funds is generally as of the first business day of the subscription period. Due to early funding requirements by the applicable fund, your account may be debited for the subscription amount prior to the subscription date. Please refer to the applicable hedge fund's operative documentation for further details or for your Investment Management or Trust account contact your J.P. Morgan team.

Hedge fund redemptions are generally on a monthly, quarterly or annual basis

but can sometimes be subject to a multi-year lockup before a redemption is permitted. For redemptions, there is generally a notification period that can be a long interval before the actual redemption date. Redemption proceeds are generally paid 15 calendar days after the final NAV is issued, but can be subject to a holdback of a portion of the proceeds until an annual audit of the Fund has been completed. Please refer to the applicable hedge fund's operative documentation for further details or for your Investment Management or Trust account contact your J.P. Morgan team. Global Access Portfolios share certain characteristics with hedge funds. In particular, an investor who withdraws from a Global Access Portfolio will not receive the withdrawal proceeds in their entirety until 30-60 days after completion of the Portfolio's audit, which may be 18 months or longer after the redemption date. Interest might not be paid on any proceeds pending distribution. These restrictions apply even if the investor's account at JPMorgan is closed. The Confidential Private Placement Memorandum and applicable Supplements contain other important information about the Global Access Portfolios and are available upon request or for your Investment Management or Trust account contact your J.P. Morgan team.

4. Alternative assets may include publicly available mutual funds that utilize non-traditional investment management strategies, for example, strategies commonly employed by hedge funds. Mutual funds generally calculate the price (the "Net Asset Value" or "NAV") on a daily basis and mutual fund NAVs shown on your statement generally will be the NAV as of the close of the last business day for this statement period. Please refer to the applicable mutual fund prospectus for further details. If the applicable mutual fund is a JPMorgan Fund, please refer to disclosures on this statement concerning JPMorgan Funds for other important information.

PRODUCT RELATED DISCLOSURE: THE JPMORGAN FUNDS OR THIRD PARTIES

Shares of the funds referenced above are not bank deposits and are not guaranteed by any bank, government entity, or the FDIC. Return and share price will fluctuate and redemption value may be more or less than original cost. While the money market funds seek to maintain a stable net asset value of \$1.00 per share, there is no assurance that they will continue to do so. The estimated annual income and dividend yield figures for mutual funds represent the funds' most recent income dividend annualized.

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Prospectuses and other fund information for JPMorgan funds may be obtained by calling your J.P. Morgan team or JPMorgan Distribution Services, Inc. at (800) 480-4111. You also may view and order materials online for JPMorgan funds at www.jpmorganfunds.com.

J.P. Morgan affiliates may receive compensation from the JPMorgan funds for providing investment advisory services to the funds. J.P. Morgan affiliates may also provide administrative, custodial, sales, distribution, shareholder or other services to the JPMorgan Funds or funds established, sponsored, advised, or managed by third parties, and J.P. Morgan affiliates may be compensated for such

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Assets may be reflected herein even though they may be held by a third party unaffiliated with J.P. Morgan. In such cases, unless J.P. Morgan otherwise agrees, J.P. Morgan has no responsibility for

the verification, valuation, safekeeping or management of those assets.

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