

GHISLAINE MAXWELL





JPMorgan Chase Bank, N.A.

GHISLAINE MAXWELL

ACCT. [REDACTED]

For the Period 2/1/12 to 2/29/12

Asset Account

J.P. Morgan Team

Paul Morris

Jason Bell

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](http://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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GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 2/1/12 to 2/29/12

Account Summary

Asset Allocation

Equity

Alternative Assets

Cash & Fixed Income

Other

Market Value

Accruals

Market Value with Accruals

Beginning

Market Value

1,210,653.98

102,975.73

7,258,799.86

88,373.68

\$8,660,803.25

32,695.68

\$8,693,498.93

Ending

Market Value

1,159,015.72

195,945.40

7,291,802.17

90,156.84

\$8,736,920.13

31,969.35

\$8,768,889.48

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

8,660,803.25

147.66

(496.04)

1,314,939.23

(1,314,710.15)

(\$119.30)

7,385.68

68,850.50

\$8,736,920.13  
31,969.35  
\$8,768,889.48  
Change  
In Value  
(51,638.26)  
92,969.67  
33,002.31  
1,783.16  
\$76,116.88  
(726.33)  
\$75,390.55  
Year-to-Date  
Value  
4,926,904.29  
4,972,947.20  
(1,523,298.67)  
3,764,543.35  
(3,662,246.01)  
\$3,551,945.87  
16,507.32  
241,562.65  
\$8,736,920.13  
31,969.35  
\$8,768,889.48  
Estimated  
46,969.28  
59,492.69  
\$106,461.97  
Current  
Annual Income Allocation  
14%  
2%  
83%  
1%  
100%  
Equity  
Cash &  
Fixed Income  
Other  
Alternative  
Assets  
Asset Allocation  
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GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 2/1/12 to 2/29/12

Account Summary

Tax Summary

Domestic Dividends/Distributions

Foreign Dividends

Currency Gain/Loss

Interest Income

Taxable Income

Tax-Exempt Income

Bond Premium Amortization

Tax-Exempt Income

CONTINUED

Current

Period Value

507.27

2,669.03

2,161.10

\$5,337.40

2,500.00

(451.72)

\$2,048.28

Year-to-Date

Value

830.49

4,144.47

(42.54)

8,419.72

\$13,352.14

3,750.00

(594.82)

\$3,155.18

Unrealized Gain/Loss

To-Date Value

(\$284,068.50)

ST Realized Gain/Loss

LT Realized Gain/Loss

Realized Gain/Loss

Current

Period Value

Year-to-Date

Value

6,075.75

(58,385.84)

(\$52,310.09)

Cost Summary

Equity

Cost

Cash & Fixed Income

Other

Total

1,395,698.82  
7,326,428.50  
90,364.18  
\$8,812,491.50  
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GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 2/1/12 to 2/29/12

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

112,244.53

5,940.00

374,029.22

429,082.00

202,541.50

86,816.73

\$1,210,653.98

Ending

Market Value

115,212.84

6,000.00

395,528.88

436,402.00

205,872.00

0.00

\$1,159,015.72

Current

Period Value

1,159,015.72

1,395,698.82

(233,945.61)

46,969.28

4,990.46

4.03%

Equity as a percentage of your portfolio - 14 %

Preferred Stocks

Change

In Value

2,968.31

60.00

21,499.66

7,320.00

3,330.50

(86,816.73)

(\$51,638.26)

14%

Concentrated & Other Equity

Current

Allocation

1%

1%

5%

5%

2%

Non-US Equity

US Large Cap Equity

US Small/Mid Cap Equity

Asset Categories

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 2/1/12 to 2/29/12

Price

US Large Cap Equity

APACHE CORP

037411-10-5 APA

BANK OF AMERICA CORP

CITIGROUP INC NEW

060505-10-4 BAC

33.32

172967-42-4 C

E I DU PONT DE NEMOURS & CO

E M C CORP MASS

KROGER CO

263534-10-9 DD

27.69

268648-10-2 EMC

23.79

501044-10-1 KR

PROSHARES ULTRASHORT S&P 500

PROSHARES TRUST

SCHLUMBERGER LTD

UNITED TECHNOLOGIES CORP

WALT DISNEY CO

74347R-88-3 SDS

33.60

74347X-23-7 QID

77.61

806857-10-8 SLB

83.87

913017-10-9 UTX

41.99

254687-10-6 DIS

Total US Large Cap Equity

\$115,212.84

\$169,440.36

(\$54,227.52)

\$1,178.68

\$240.60

1.02%

229.000

9,615.71

9,015.40

600.31

162.000

13,586.94

13,783.83

(196.89)

113.000

8,769.93

9,524.04

(754.11)  
124.30  
31.08  
311.04  
77.76  
137.40  
1.42%  
2.29%  
1.43%  
200.000  
6,720.00  
26,203.50  
(19,483.50)  
16.16  
1,000.000  
16,161.00  
44,809.50  
(28,648.50)  
265.000  
6,304.35  
6,587.16  
(282.81)  
121.90  
30.48  
1.93%  
468.000  
12,958.92  
12,378.64  
580.28  
50.85  
224.000  
11,390.40  
11,537.62  
(147.22)  
367.36  
91.84  
3.23%  
358.000  
11,928.56  
14,048.52  
(2,119.96)  
7.97  
944.000  
7,523.68  
10,148.85  
(2,625.17)  
37.76  
9.44  
14.32  
0.50%  
0.12%

Quantity  
Value  
Adjusted Tax Cost  
Original Cost  
Unrealized  
Gain/Loss  
Est. Annual Inc.  
Accrued Div.  
Yield  
107.93  
95.000  
10,253.35  
11,403.30  
(1,149.95)  
64.60  
0.63%  
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GHISLAINE MAXWELL ACCT. [REDACTED]  
For the Period 2/1/12 to 2/29/12  
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  
4.86  
1,556.000  
7,556.32  
7,922.75  
(366.43)  
44.24  
217.000  
9,599.59  
11,437.04  
(1,837.45)  
74.38  
163.000  
12,123.31  
13,056.92  
(933.61)  
5.88  
6,000.000  
35,300.45  
38,037.94 \*\*  
N/A  
26.25  
442.000  
11,601.68

10,669.62  
932.06  
121.70  
77.000  
9,371.00  
10,206.94  
(835.94)  
Quantity  
Value  
Adjusted Tax Cost  
Original Cost  
Unrealized  
Gain/Loss  
Est. Annual Inc.  
Accrued Div.  
Yield  
2.00  
3,000.000  
6,000.00  
18,129.32  
(12,129.32)  
56.95  
149.000  
8,485.93  
9,781.64  
(1,295.71)  
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GHISLAINE MAXWELL ACCT. [REDACTED]  
For the Period 2/1/12 to 2/29/12  
Price  
Non-US Equity  
CINEWORLD GROUP PLC  
ISIN GB00B15FWH70 SEDOL B15FWH7  
172145-91-4 GBP  
CREDIT SUISSE GROUP AG  
ISIN CH0012138530 SEDOL 7171589  
H3698D-93-0 CHF  
ERICSSON LM-B SHS  
ISIN SE0000108656 SEDOL 5959378  
W26049-91-1 SEK  
GDF SUEZ  
ISIN FR0010208488 SEDOL B0C2CQ3  
36827E-91-4 EUR  
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  
MARSTON'S PLC  
ISIN GB00B1JQDM80 SEDOL B1JQDM8  
G58512-91-7 GBP  
MITSUBISHI UFJ FINANCIAL GROUP  
ISIN JP3902900004 SEDOL 6335171  
J44497-92-3 JPY  
5.19  
1,400.000  
7,264.64  
6,697.36  
567.28  
1.56  
30,000.000  
46,917.09  
48,127.99  
(1,210.90)  
5.80  
4,350.000  
25,224.53  
26,287.24  
(1,062.71)  
0.54  
25,000.000  
13,494.65  
163,464.66  
(149,970.01)

21.63  
200.000  
4,326.66  
5,219.70  
(893.04)  
26.05  
289.000  
7,527.01  
9,914.97  
(2,387.96)  
10.11  
793.000  
8,013.57  
10,052.84  
(2,039.27)  
26.99  
230.000  
6,206.69  
8,916.46  
(2,709.77)  
3.20  
4,500.000  
14,395.02  
16,168.92  
(1,773.90)  
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 2/1/12 to 2/29/12  
Price  
Non-US Equity  
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  
RIO TINTO PLC  
ISIN GB0007188757 SEDOL 0718875  
766994-90-9 GBP  
RSA INSURANCE GROUP PLC  
ISIN GB0006616899 SEDOL 0661689  
G8566X-91-9 GBP  
SANOFI  
ISIN FR0000120578 SEDOL 5671735  
F5548N-91-1 EUR  
SCHNEIDER S A  
ISIN FR0000121972 SEDOL 4834108  
F86921-91-7 EUR  
68.24  
164.000  
11,190.72  
11,096.92  
93.80  
74.26  
156.000  
11,583.89  
11,779.77  
(195.88)  
1.75  
23,800.000  
41,555.09  
48,596.10  
(7,041.01)  
57.25  
191.000  
10,935.25  
12,954.00  
(2,018.75)

173.31  
12.59  
400.000  
5,034.90  
7,237.30  
(2,202.40)  
170.69  
38.000  
6,486.24  
6,319.18  
167.06  
21.08  
337.000  
7,102.43  
8,419.17  
(1,316.74)  
338.10  
3.56%  
10.28  
1,200.000  
12,335.06  
12,254.65  
80.41  
Quantity  
Value  
Adjusted Tax Cost  
Original Cost  
Unrealized  
Gain/Loss  
Est. Annual Inc.  
Accrued Div.  
Yield  
17.28  
500.000  
8,642.20  
8,640.50  
1.70  
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GHISLAINE MAXWELL ACCT. [REDACTED]  
For the Period 2/1/12 to 2/29/12  
Price  
Non-US Equity  
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  
Total Non-US Equity  
\$395,528.88  
\$577,641.01  
(\$179,374.64)  
\$338.10  
\$173.31  
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  
24.06  
4,200.000  
101,052.00  
98,778.96  
2,273.04  
7,350.00  
7.27%  
0.06%  
15.40  
1,000.000  
15,395.13  
15,082.81  
312.32  
7.54  
933.000  
7,032.90  
9,050.23

(2,017.33)  
25.84  
555.000  
14,340.51  
14,171.09  
169.42  
123.55  
77.000  
9,513.35  
8,750.42  
762.93  
17.43  
400.000  
6,973.07  
7,325.88  
(352.81)  
Quantity  
Value  
Adjusted Tax Cost  
Original Cost  
Unrealized  
Gain/Loss  
Est. Annual Inc.  
Accrued Div.  
Yield  
27.05  
10,000.000  
270,500.00  
261,300.00  
9,200.00  
19,690.00  
7.28%  
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GHISLAINE MAXWELL ACCT. XXXXXXXXXX  
 For the Period 2/1/12 to 2/29/12  
 Price  
 Preferred Stocks  
 JPM CHASE CAPITAL XXIX  
 6.7% PFD  
 48125E-20-7 JPM PC  
 Total Preferred Stocks  
 25.94  
 2,500.000  
 64,850.00  
 \$436,402.00  
 62,500.00  
 \$422,578.96  
 2,350.00  
 \$13,823.04  
 4,187.50  
 \$31,227.50  
 6.46%  
 7.16%  
 Quantity  
 Value  
 Adjusted Tax Cost  
 Original Cost  
 Unrealized  
 Gain/Loss  
 Est. Annual Inc.  
 Accrued Div.  
 Yield  
 Concentrated & Other Equity  
 GENERAL MOTORS CO  
 42.69  
 CV PFD B  
 37045V-20-9 GM PB  
 JPMORGAN CHASE & CO  
 7.9% PFD STK APR 30 2049  
 DTD 04/23/2008  
 46625H-HA-1 BBB /BAA  
 Total Concentrated & Other Equity  
 \$205,872.00  
 \$207,909.17  
 (\$2,037.17)  
 \$14,225.00  
 \$4,576.55  
 6.88%  
 108.79  
 150,000.000  
 163,182.00  
 157,909.17  
 5,272.83  
 11,850.00

3,982.80

7.22%

1,000.000

42,690.00

50,000.00

(7,310.00)

2,375.00

593.75

5.56%

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GHISLAINE MAXWELL ACCT. XXXXXXXXXX  
 For the Period 2/1/12 to 2/29/12  
 Alternative Assets Summary  
 Beginning  
 Asset Categories  
 Hard Assets  
 Estimated Value  
 102,975.73  
 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  
 DB X-TRACKERS  
 ISIN LU0292106167 SEDOL B3DYFK4  
 892352-91-5  
 ETFS METAL SECURITIES LTD  
 ISIN JE00B1VS3770 SEDOL B1VS377  
 131994-91-5  
 ISHARES SILVER TRUST  
 Total Hard Assets  
 464280-10-9 SLV  
 \$195,945.40  
 \$211,234.62  
 33.55  
 1,000.000  
 33,550.00  
 44,010.03  
 168.52  
 301.000  
 50,724.52  
 45,068.38  
 44.36  
 2,058.000  
 91,292.88  
 102,156.21  
 101.89  
 20,000.000  
 20,378.00  
 20,000.00  
 Quantity  
 Estimated  
 Value  
 Cost  
 Ending  
 Estimated Value  
 195,945.40

Change  
In Value  
92,969.67  
Current  
Allocation  
2%  
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GHISLAINE MAXWELL ACCT. [REDACTED]  
For the Period 2/1/12 to 2/29/12  
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  
4,877,588.71  
885,103.01  
51,390.08  
750,979.70  
549,343.86  
144,394.50  
\$7,258,799.86  
Ending  
Market Value  
4,882,728.78  
907,283.08  
52,398.57  
754,766.00  
551,306.74  
143,319.00  
\$7,291,802.17  
Current  
Period Value  
7,291,802.17  
7,326,428.50  
(34,626.33)  
59,492.69  
26,978.89  
0.82%  
Non-USD Cash  
Change  
In Value  
5,140.07  
22,180.07  
1,008.49  
3,786.30

1,962.88

(1,075.50)

\$33,002.31

Current

Allocation

55%

10%

1%

9%

6%

2%

83%

US Fixed Income

Non-USD Short Term

Non-US Fixed Income

Complementary Structured

Asset Categories

Strategies

Cash

Cash & Fixed Income as a percentage of your portfolio - 83 %

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GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 2/1/12 to 2/29/12

SUMMARY BY MATURITY

1

Cash & Fixed Income

0-6 months

1-5 years<sup>1</sup>

5-10 years<sup>1</sup>

10+ years<sup>1</sup>

Total Value

1

SUMMARY BY TYPE

Market

Value

6,100,813.39

673,926.78

290,094.00

226,968.00

\$7,291,802.17

% of Bond

Portfolio

85%

9%

3%

3%

100%

The years indicate the number of years until the bond is scheduled to mature based on the statement end date. Some bonds may be called, or paid in full, before their stated maturity.

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

4,882,727.78

1.00

4,882,727.78

1.00

\$4,882,728.78

4,882,727.78

1.00

\$4,882,728.78

\$0.00

\$488.27

\$38.66

0.01%  
488.27  
38.66  
0.01% <sup>1</sup>  
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  
Mutual Funds  
Complementary Structure  
Total Value  
Market  
Value  
4,882,728.78  
907,283.08  
282,713.00  
226,968.00  
828,318.59  
20,471.72  
143,319.00  
\$7,291,802.17  
% of Bond  
Portfolio  
69%  
12%  
3%  
3%  
11%  
1%  
1%  
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.

GHISLAINE MAXWELL ACCT. [REDACTED]  
For the Period 2/1/12 to 2/29/12  
Price  
Non-USD Cash  
POUND STERLING  
JAPANESE YEN  
JP MORGAN CHASE BANK - NOK  
LONDON TIME DEPOSITS 1.1500%  
DATED 02/24/2012 MATURITY 03/02/2012  
HELD BY LONDON TREASURY SERVICES  
JP MORGAN CHASE BANK - CAD  
LONDON TIME DEPOSITS 0.6100%  
DATED 02/28/2012 MATURITY 03/06/2012  
HELD BY LONDON TREASURY SERVICES  
Total Non-USD Cash  
\$907,283.08  
\$894,859.18  
\$12,423.90  
\$3,249.70  
\$45.97  
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  
JPM MANAGED RESERVES C  
051398-91-5 GBP  
10,330.23  
7.54  
77,838.28  
79,003.04  
(1,164.76)  
58.22  
90,000.00  
52,398.57  
50,106.74  
2,291.83  
4,586.75  
3,258.32  
8.63%  
0.39%  
101.53  
115,153.42  
116,912.96  
112,760.51  
4,152.45  
713.16  
3.85

0.62%  
1.60  
0.01  
17.99  
350,630.98  
784,035.00  
1,225,867.64  
560,115.11  
9,685.97  
220,569.04  
565,067.26  
10,173.02  
206,858.39  
(4,952.15)  
(487.05)  
13,710.65  
2,536.54  
42.12  
1.26%  
Quantity  
Value  
Adjusted Tax Cost  
Original Cost  
Unrealized  
Gain/Loss  
Est. Annual Income  
Accrued Interest  
Yield  
Page 14 of 33

GHISLAINE MAXWELL

ACCT. [REDACTED]

For the Period 2/1/12 to 2/29/12

Price

US Fixed Income

ISHARES MARKIT IBOXX CORPORATE BOND

ISIN IE00B00FV011 SEDOL B00FV01

461278-91-3 GBP

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

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

116.19

50,000.00

58,093.50

55,158.19

55,424.00

2,935.31

2,500.00

1,041.65

3.57%

97.85

150,000.00

146,775.00

150,000.00

(3,225.00)

3,750.00

1,364.55

2.92%

92.17

150,000.00

138,252.00

150,000.00  
(11,748.00)  
5,400.00  
1,590.00  
5.51%  
95.73  
50,000.00  
47,867.00  
45,394.50  
2,472.50  
355.00  
18.55  
1.77%  
194.97  
96.59  
105.00  
100,000.00  
20,471.72  
96,594.00  
19,023.08  
100,000.00  
1,448.64  
227.60  
(3,406.00)  
2,900.00  
1,095.50  
3.92%  
Quantity  
Value  
Adjusted Tax Cost  
Original Cost  
Unrealized  
Gain/Loss  
Est. Annual Income  
Accrued Interest  
Yield  
Page 15 of 33

GHISLAINE MAXWELL

ACCT. [REDACTED]

For the Period 2/1/12 to 2/29/12

Price

US Fixed Income

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 & EDUCTNL 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

\$754,766.00

\$762,328.64

\$763,387.62

Non-US Fixed Income

BLUEBAY HIGH YIELD BD FD GBP HDG-DB

ISIN LU0222772518

G13289-92-4 GBP

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

58.40

200,000.00

116,790.29

135,555.56

(18,765.27)

11,168.70

6,988.05

8.12%

21.34

5,790.00

123,569.78

118,212.32

5,357.46

194.38

187.90

36,523.18

39,293.00

(2,769.82)  
(\$7,562.64)  
\$22,405.00  
\$5,879.45  
3.36%  
111.07  
50,000.00  
55,532.50  
53,771.88  
54,040.00  
1,760.62  
2,500.00  
319.40  
4.19%  
113.34  
100,000.00  
113,342.00  
109,977.95  
110,503.00  
3,364.05  
5,000.00  
222.20  
3.92%  
Quantity  
Value  
Adjusted Tax Cost  
Original Cost  
Unrealized  
Gain/Loss  
Est. Annual Income  
Accrued Interest  
Yield  
Page 16 of 33

GHISLAINE MAXWELL ACCT. [REDACTED]  
For the Period 2/1/12 to 2/29/12  
Price  
Non-US Fixed Income  
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  
\$551,306.74  
\$586,405.16  
(\$35,098.42)  
\$24,637.97  
\$17,756.49  
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  
4.79%  
0.01 1,300,000,000.00  
147,628.00  
150,112.11  
(2,484.11)  
9,368.07  
6,936.28  
5.55%  
1.89  
6,700,000.00  
126,795.49  
143,232.17  
(16,436.68)  
4,101.20  
3,832.16  
6.87%  
Quantity  
Value  
Adjusted Tax Cost  
Original Cost  
Unrealized  
Gain/Loss  
Est. Annual Income

Accrued Interest

Yield

95.55

150,000.00

143,319.00

150,000.00

(6,681.00)

4,125.00

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GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 2/1/12 to 2/29/12

Other Summary

Asset Categories

Balanced

Beginning

Estimated Value

88,373.68

Ending

Estimated Value

90,156.84

Change

In Value

1,783.16

Current

Allocation

1%

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

20.67

4,361.513

90,156.84

90,364.18

(207.34)

Quantity

Value

Adjusted Cost

Original Cost

Unrealized

Gain/Loss

Accruals

Period Value

90,156.84

90,364.18

(207.34)

Page 18 of 33

GHISLAINE MAXWELL ACCT. [REDACTED]  
For the Period 2/1/12 to 2/29/12  
Portfolio Activity Summary - U S Dollar  
Beginning Cash Balance

PRINCIPAL

Current

Transactions

Income

INFLOWS

Contributions

Foreign Exchange - Inflows

Total Inflows

OUTFLOWS \*\*

Total Outflows

Withdrawals

\$0.00

TRADE ACTIVITY

Total Trade Activity

Settled Sales/Maturities/Redemptions

Ending Cash Balance

19,445.38

\$19,445.38

\$4,882,727.78

\* 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

4,992.41

147.66

\$5,140.07

12,590.90

4,972,118.20

3,169.09

\$4,987,878.19

(1,419,530.95)

(\$1,419,530.95)

149,167.97

\$149,167.97

-\$0.00

\$0.00

Period

Value

4,858,142.33

Year-To-Date

Value\*

-INCOME

Current

Period

Value

0.00

Year-To-Date

Value\*

-\$0.00

\$0.00

\$0.00

\$0.00

\$0.00

-Page

19 of 33

GHISLAINE MAXWELL ACCT. [REDACTED]  
For the Period 2/1/12 to 2/29/12  
Portfolio Activity Summary - U S Dollar  
Current

Cost Adjustments  
Amortization  
Cost Adjustments  
Total Cost Adjustments  
(\$451.72)

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

Portfolio Activity Detail - U S Dollar  
INFLOWS & OUTFLOWS

Type  
Settle Date Selection Method

2/1  
2/1  
2/1  
2/1  
2/2  
2/2  
2/3  
2/3  
2/6

Div Domestic  
Div Domestic  
Interest Income  
Interest Income  
Misc Receipt  
Misc Receipt  
Misc Receipt  
Misc Receipt  
Misc Receipt  
Description

BB & T CORP @ 0.16 PER SHARE (ID: 054937-10-7)

AT&T INC @ 0.44 PER SHARE (ID: 00206R-10-2)

DEPOSIT SWEEP INTEREST FOR JAN. @ .01% RATE ON  
NET AVG COLLECTED BALANCE OF \$1,258,956.82 AS  
OF 02/01/12

COUNTRYWIDE CAPITAL V 7% PFD @ 0.4375 PER SHARE  
(ID: 222388-20-9)

TRANSFER FROM SANFORD BERNSTEIN  
TRANSFER FROM SANFORD BERNSTEIN  
TRANSFER FROM SANFORD BERNSTEIN  
TRANSFER FROM SANFORD BERNSTEIN  
TRANSFER FROM SANFORD BERNSTEIN

4,200.000  
0.438  
1,837.50  
52.50  
32.50  
1.10

44.53  
0.01  
Page 20 of 33  
Quantity  
Cost  
309.000  
1,000.000  
Per Unit  
Amount  
0.16  
0.44  
PRINCIPAL  
Amount  
49.44  
440.00  
12.04  
INCOME  
Amount  
Period Value  
(451.72)  
Year-To-Date  
Value\*  
(594.82)  
9,237.41  
\$8,642.59

GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 2/1/12 to 2/29/12

INFLOWS & OUTFLOWS

Type

Settle Date Selection Method

2/6

2/13

2/15

Misc Receipt

Corporate Interest

Municipal Interest

Description

TRANSFER FROM SANFORD BERNSTEIN

GENERAL ELEC CAP CORP MEDIUM TERM FLOATING RATE

NOTE MAY 11 2016 DTD 05/11/2007

(ID: 36962G-2V-5)

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 (ID: 090874-FV-5)

2/22

2/22

2/24

Div Domestic

Foreign Dividend

Div Domestic

Total Inflows & Outflows

APACHE CORP @ 0.15 PER SHARE (ID: 037411-10-5)

COVIDIEN PLC NEW @ 0.225 PER SHARE

(ID: G2554F-11-3)

CITIGROUP INC NEW @ 0.01 PER SHARE

(ID: 172967-42-4)

358.000

0.01

3.58

\$5,140.07

95.000

236.000

0.15

0.225

14.25

53.10

100,000.000

0.025

2,500.00

50,000.000

0.002

Quantity

Cost

Per Unit

Amount

PRINCIPAL

Amount

17.02

82.50

INCOME

Amount

Page 21 of 33

GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 2/1/12 to 2/29/12

TRADE ACTIVITY

Note:

S

\*

Trade Date

Settle Date

1/27

2/1

1/27

2/1

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

Sale

High Cost

COVIDIEN PLC NEW @ 51.65847 12,191.40 BROKERAGE

14.16 TAX &/OR SEC .24 J.P. MORGAN SECURITIES

LLC (ID: G2554F-11-3)

COGNIZANT TECHNOLOGY SOLUTIONS CORP CL A @

71.32 7,274.64 BROKERAGE 6.12 TAX &/OR SEC .14

J.P. MORGAN SECURITIES LLC (ID: 192446-10-2)

Total Settled Sales/Maturities/Redemptions

\$19,445.38

(\$19,135.19)

\$310.19 S

(102.000)

71.259

7,268.38

(7,275.16)

(6.78) S\*

Quantity

(236.000)

Per Unit

Amount

51.597

Proceeds

12,177.00

Tax Cost

(11,860.03)

Realized

Gain/Loss

316.97 S\*

COST ADJUSTMENTS

Settle Date

2/15

Type

Amortization

Description

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 MUNICIPAL BOND PREMIUM  
AMORTIZATIO (ID: 090874-FV-5)

Quantity

100,000.000

Cost Basis

Adjustments

(451.72)

Page 22 of 33

GHISLAINE MAXWELL ACCT. [REDACTED]  
For the Period 2/1/12 to 2/29/12  
Portfolio Activity Summary - Canadian Dollar  
PRINCIPAL  
US Dollar Value

Current  
Transactions  
Beginning Cash Balance

INFLOWS  
Total Inflows  
Income

OUTFLOWS \*\*  
Total Outflows  
Withdrawals

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

-54.72

\$54.72

(54.72)

(\$54.72)

-Year-To-Date

Value\*

-118.92

\$118.92

(118.92)

(\$118.92)

-Local

Value  
Current  
Period Value  
0.00  
54.62  
54.62  
(54.62)  
(54.62)  
0.00  
Year-To-Date  
Value\*  
-119.88  
119.88  
(119.88)  
(119.88)  
-Page  
23 of 33

GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 2/1/12 to 2/29/12

Portfolio Activity Detail - Canadian Dollar

INFLOWS & OUTFLOWS

Per Unit

Type

Settle Date Selection Method

2/7

Foreign Interest

Description

JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS

0.6100% DATED 01/31/2012 MATURITY 02/07/2012

HELD BY LONDON TREASURY SERVICES

(ID: 2527L9-9H-2)

2/7

2/7

Misc Disbursement REP: ROLLOVER TO TIME DEPOSIT CANADIAN DOLLAR

(ID: 0CADPR-AA-6)

Free Delivery

High Cost

2/7

Receipt of Assets

JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS

0.6100% DATED 01/31/2012 MATURITY 02/07/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2527L9-9H-2)

JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS

0.6100% DATED 02/07/2012 MATURITY 02/14/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2527P9-9Q-8)

2/14

Foreign Interest

JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS

0.6100% DATED 02/07/2012 MATURITY 02/14/2012

HELD BY LONDON TREASURY SERVICES

(ID: 2527P9-9Q-8)

2/14

2/14

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

0.6100% DATED 02/07/2012 MATURITY 02/14/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2527P9-9Q-8)

(13.650)

(115,112.450)

(13.65)

115,112.450

13.65

115,112.450  
(13.650)  
(115,098.800)  
(13.71)  
(13.65)  
Quantity  
115,098.800  
Amount USD  
Local Value  
PRINCIPAL  
Amount USD  
Local Value  
13.71  
13.65  
INCOME  
Amount USD  
Local Value  
Currency  
Gain/Loss USD  
Page 24 of 33

GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 2/1/12 to 2/29/12

INFLOWS & OUTFLOWS

Per Unit

Type

Settle Date Selection Method

2/14

Receipt of Assets

Description

JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS

0.6100% DATED 02/14/2012 MATURITY 02/21/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2527S9-9X-0)

2/21

Foreign Interest

JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS

0.6100% DATED 02/14/2012 MATURITY 02/21/2012

HELD BY LONDON TREASURY SERVICES

(ID: 2527S9-9X-0)

2/21

2/21

Misc Disbursement REP: ROLLOVER TO TIME DEPOSIT CANADIAN DOLLAR

(ID: 0CADPR-AA-6)

Free Delivery

High Cost

2/21

Receipt of Assets

JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS

0.6100% DATED 02/14/2012 MATURITY 02/21/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2527S9-9X-0)

JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS

0.6100% DATED 02/21/2012 MATURITY 02/28/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2527V9-9H-1)

2/28

Foreign Interest

JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS

0.6100% DATED 02/21/2012 MATURITY 02/28/2012

HELD BY LONDON TREASURY SERVICES

(ID: 2527V9-9H-1)

2/28

2/28

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

0.6100% DATED 02/21/2012 MATURITY 02/28/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2527V9-9H-1)

(13.660)  
(115,139.760)  
(13.66)  
115,139.760  
13.66  
115,139.760  
(13.660)  
(115,126.100)  
(13.70)  
(13.66)  
115,126.100  
13.70  
13.66  
Quantity  
115,126.100  
Amount USD  
Local Value  
PRINCIPAL  
Amount USD  
Local Value  
INCOME  
Amount USD  
Local Value  
Currency  
Gain/Loss USD  
Page 25 of 33

GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 2/1/12 to 2/29/12

INFLOWS & OUTFLOWS

Per Unit

Type

Settle Date Selection Method

2/28

Receipt of Assets

Description

JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS

0.6100% DATED 02/28/2012 MATURITY 03/06/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2527Y9-9L-9)

Total Inflows & Outflows

\$0.00

Quantity

115,153.420

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 2/1/12 to 2/29/12  
Portfolio Activity Summary - Norwegian Krone  
PRINCIPAL  
US Dollar Value

Current  
Transactions  
Income  
INFLOWS  
Total Inflows  
OUTFLOWS \*\*  
Total Outflows  
Withdrawals  
TRADE ACTIVITY  
Total Trade Activity  
Settled Sales/Maturities/Redemptions  
\$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

-Period  
Value  
Beginning Cash Balance

-174.34  
\$174.34  
(174.34)  
(\$174.34)  
Year-To-Date  
Value\*  
-251.42  
\$251.42  
(103,211.82)  
(\$103,211.82)  
102,960.95  
\$102,960.95

-Local  
Value  
Current  
Period Value

0.00  
1,000.61  
1,000.61  
(1,000.61)  
(1,000.61)  
Year-To-Date  
Value\*  
-1,457.69  
1,457.69  
(593,610.35)  
(593,610.35)

0.00

0.00

592,152.66

592,152.66

-Page

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GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 2/1/12 to 2/29/12

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

Portfolio Activity Detail - Norwegian Krone

INFLOWS & OUTFLOWS

Per Unit

Type

Settle Date Selection Method

2/3

Foreign Interest

Description

HELD BY LONDON TREASURY SERVICES

(ID: 2527K9-9B-6)

2/3

2/3

Misc Disbursement REP: ROLLOVER TO TIME DEPOSIT NORWEGIAN KRONE

(ID: 0NOKPR-AA-1)

Free Delivery

High Cost

1.0000% DATED 01/27/2012 MATURITY 02/03/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2527K9-9B-6)

(238.170)

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS (1,224,867.030 )

(40.90)

(238.17)

Quantity

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS 1,224,867.030

1.0000% DATED 01/27/2012 MATURITY 02/03/2012

Amount USD

Local Value

PRINCIPAL

Amount USD

Local Value

40.90

238.17

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  
28 of 33

GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 2/1/12 to 2/29/12

INFLOWS & OUTFLOWS

Per Unit

Type

Settle Date Selection Method

2/3

Receipt of Assets

Description

Quantity

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS 1,225,105.200

1.0000% DATED 02/03/2012 MATURITY 02/10/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2527N9-9R-8)

2/10

Foreign Interest

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS 1,225,105.200

1.0000% DATED 02/03/2012 MATURITY 02/10/2012

HELD BY LONDON TREASURY SERVICES

(ID: 2527N9-9R-8)

2/10

2/10

Misc Disbursement REP: ROLLOVER TO TIME DEPOSIT NORWEGIAN KRONE

(ID: 0NOKPR-AA-1)

Free Delivery

High Cost

2/10

Receipt of Assets

1.0000% DATED 02/03/2012 MATURITY 02/10/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2527N9-9R-8)

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS 1,225,343.410

1.0500% DATED 02/10/2012 MATURITY 02/17/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2527R9-9W-3)

2/17

Foreign Interest

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS 1,225,343.410

1.0500% DATED 02/10/2012 MATURITY 02/17/2012

HELD BY LONDON TREASURY SERVICES

(ID: 2527R9-9W-3)

2/17

2/17

Misc Disbursement REP: ROLLOVER TO TIME DEPOSIT NORWEGIAN KRONE

(ID: 0NOKPR-AA-1)

Free Delivery

High Cost

1.0500% DATED 02/10/2012 MATURITY 02/17/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2527R9-9W-3)

(250.170)

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS (1,225,343.410 )  
(43.26)  
(250.17)  
43.26  
250.17  
(238.210)

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS (1,225,105.200 )  
(41.44)  
(238.21)  
41.44  
238.21

Amount USD  
Local Value

PRINCIPAL  
Amount USD  
Local Value

INCOME  
Amount USD  
Local Value

Currency  
Gain/Loss USD  
Page 29 of 33

GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 2/1/12 to 2/29/12

INFLOWS & OUTFLOWS

Per Unit

Type

Settle Date Selection Method

2/17

Receipt of Assets

Description

Quantity

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS 1,225,593.580

1.1500% DATED 02/17/2012 MATURITY 02/24/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2527U9-9X-7)

2/24

Foreign Interest

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS 1,225,593.580

1.1500% DATED 02/17/2012 MATURITY 02/24/2012

HELD BY LONDON TREASURY SERVICES

(ID: 2527U9-9X-7)

2/24

2/24

Misc Disbursement REP: ROLLOVER TO TIME DEPOSIT NORWEGIAN KRONE

(ID: 0NOKPR-AA-1)

Free Delivery

High Cost

2/24

Receipt of Assets

1.1500% DATED 02/17/2012 MATURITY 02/24/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2527U9-9X-7)

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS 1,225,867.640

1.1500% DATED 02/24/2012 MATURITY 03/02/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2527X9-9W-6)

Total Inflows & Outflows

\$0.00

(274.060)

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS (1,225,593.580 )

(48.74)

(274.06)

48.74

274.06

Amount USD

Local Value

PRINCIPAL

Amount USD

Local Value

INCOME

Amount USD

Local Value

Currency  
Gain/Loss USD  
Page 30 of 33

GHISLAINE MAXWELL ACCT. [REDACTED]  
For the Period 2/1/12 to 2/29/12  
Portfolio Activity Summary - Pound Sterling  
PRINCIPAL

US Dollar Value

Current

Transactions

Income

INFLOWS

Total Inflows

OUTFLOWS \*\*

Withdrawals

Tax Payments

Total Outflows

TRADE ACTIVITY

Total Trade Activity

Settled Sales/Maturities/Redemptions

\$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

-(266.98)

(\$266.98)

Period

Value

Beginning Cash Balance

-2,615.93

\$2,615.93

Year-To-Date

Value\*

-3,755.79

\$3,755.79

(93.65)

(313.72)

(\$407.37)

532,425.39

\$532,425.39

-(165.66)

(165.66)

Local

Value

Current

Period Value

349,139.99

1,656.65

1,656.65

Year-To-Date

Value\*

-2,397.83

2,397.83

(60.73)  
(195.63)  
(256.36)  
0.00  
350,630.98  
329,716.00  
329,716.00  
-Page  
31 of 33

GHISLAINE MAXWELL ACCT. [REDACTED]  
For the Period 2/1/12 to 2/29/12  
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

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

Portfolio Activity Detail - Pound Sterling

INFLOWS & OUTFLOWS

Per Unit

Type

Settle Date Selection Method

2/1

Foreign Dividend

Description

MARSTON'S PLC ISIN GB00B1JQDM80 SEDOL B1JQDM8 @  
0.041111 PER SHARE (ID: G58512-91-7)

Quantity

30,000.000

Amount USD

Local Value

0.065

0.041

PRINCIPAL

Amount USD

Local Value

1,946.26

1,233.33

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INCOME

Amount USD

Local Value

Currency

Gain/Loss USD

Period Value

\$0.00

Year-To-Date

Value\*

19,023.08

\$19,023.08

0.00  
Local Value  
Current  
Period Value  
Year-To-Date  
Value\*  
12,117.00  
12,117.00  
Period Value  
--Year-To-Date  
Value\*  
--Local  
Value  
Current  
Period Value  
0.00  
0.00  
Year-To-Date  
Value\*  
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GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 2/1/12 to 2/29/12

INFLOWS & OUTFLOWS

Per Unit

Type

Settle Date Selection Method

2/1

2/3

2/3

2/3

2/3

FGN Tax Withheld

Foreign Dividend

FGN Tax Withheld

Foreign Dividend

FGN Tax Withheld

Total Inflows & Outflows

Description

MARSTON'S PLC ISIN GB00B1JQDM80 SEDOL B1JQDM8

TAX WITHHELD UNITED KINGDOM 10.00%

(ID: 0GBPPR-AA-9)

VODAFONE GROUP PLC ISIN GB00B16GWD56 SEDOL

B16GWD5 @ .033889 PER SHARE (ID: 92857W-92-8)

VODAFONE GROUP PLC ISIN GB00B16GWD56 SEDOL

B16GWD5 TAX WITHHELD UNITED KINGDOM 10.00%

(ID: 0GBPPR-AA-9)

VODAFONE GROUP PLC ISIN GB00B16GWD56 SEDOL

B16GWD5 @ 0.044444 PER SHARE (ID: 92857W-92-8)

VODAFONE GROUP PLC ISIN GB00B16GWD56 SEDOL

B16GWD5 TAX WITHHELD UNITED KINGDOM 10.00%

(ID: 0GBPPR-AA-9)

\$2,348.95

\$0.00

5,404.000

(24.020)

0.07

0.044

379.95

240.18

(38.71)

(24.02)

5,404.000

(18.310)

0.054

0.034

289.72

183.14

(29.51)

(18.31)

Quantity

(123.330)

Amount USD  
Local Value  
PRINCIPAL  
Amount USD  
Local Value  
(198.76)  
(123.33)  
INCOME  
Amount USD  
Local Value  
Currency  
Gain/Loss USD  
Page 33 of 33

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For the Period 2/1/12 to 2/29/12

For your convenience we have combined statement(s) for activity you conduct through J.P. Morgan in one package. Below are important disclosures relating to these different accounts.

These statements may relate to various account types. Some of the disclosures are applicable to all of your accounts. For ease of reference the disclosures applicable to a particular type of account have been grouped together by descriptive headers.

**IMPORTANT GENERAL INFORMATION APPLICABLE TO ALL OF YOUR ACCOUNT(S)**

**Important Information about Pricing, Valuations, Estimated Annual Income, and Estimated Yield**

Market value information (including without limitation, prices, exchange rates, accrued income and bond ratings) furnished herein, some of which has been provided by pricing sources that J.P. Morgan believes to be reliable, is not guaranteed for accuracy but provided for informational purposes and is furnished for the exclusive use of the client. The current price is the value of the financial asset share, unit or contract as priced at the close of the market on the last day of the statement period or the last available price. All values provided for structured yield deposits (for example, JPMorgan London Time Deposits) reflect the original deposit amount only. The value for Real Estate, Mineral Interests and Miscellaneous Assets may not reflect the most current value of the asset.

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 2/1/12 to 2/29/12

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 (██████████).

In Case of Errors or Questions About Your Electronic Transfers.

Disclosures Page 2 of 5

For the Period 2/1/12 to 2/29/12

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, [REDACTED], [REDACTED] 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"), [REDACTED], [REDACTED].

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.

Disclosures Page 3 of 5

For the Period 2/1/12 to 2/29/12

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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For the Period 2/1/12 to 2/29/12

Prospectuses and other fund information for JPMorgan funds may be obtained by calling your J.P. Morgan team or JPMorgan Distribution Services, Inc. at (██████████). You also may view and

order materials online for JPMorgan funds at [www.jpmorganfunds.com](http://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

services as allowed by applicable law. The distributor of the JPMorgan Funds is JPMorgan Distribution Services, Inc., which is an affiliate of JPMCB.

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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