

GHISLAINE MAXWELL



JPMorgan Chase Bank, N.A.
GHISLAINE MAXWELL

[REDACTED]
For the Period 3/1/12 to 4/30/12

Asset Account
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Banker
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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.jpmorganonline.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 3/1/12 to 4/30/12

Account Summary

Asset Allocation

Equity

Alternative Assets

Cash & Fixed Income

Other

Market Value

Accruals

Market Value with Accruals

Beginning

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

Ending

Market Value

698,142.29

187,680.18

7,203,854.18

92,071.75

\$8,181,748.40

30,870.71

\$8,212,619.11

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

(556,516.77)

2,642,528.92

(2,642,079.14)

(\$556,066.99)

15,300.42

(14,405.16)

\$8,181,748.40

30,870.71

\$8,212,619.11

Period Value

8,736,920.13

Change

In Value

(460,873.43)

(8,265.22)

(87,947.99)

1,914.91

(\$555,171.73)

(1,098.64)

(\$556,270.37)

Year-to-Date

Value

4,926,904.29

4,972,947.20

(2,079,815.44)

6,407,072.27

(6,304,325.15)

\$2,995,878.88

31,807.74

227,157.49

\$8,181,748.40

30,870.71

\$8,212,619.11

Estimated

45,693.48

54,333.62

\$100,027.10

Current

Annual Income Allocation

10%

2%

87%

1%

100%

Other

Alternative

Assets

Equity

Cash &

Fixed Income

Asset Allocation

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GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 3/1/12 to 4/30/12

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

6,728.27

2,018.11

(10,136.45)

15,802.74

\$14,412.67

1,250.00

(362.25)

\$887.75

Year-to-Date

Value

7,558.76

6,162.58

(10,178.99)

24,222.46

\$27,764.81

5,000.00

(957.07)

\$4,042.93

Unrealized Gain/Loss

To-Date Value

(\$123,645.92)

ST Realized Gain/Loss

LT Realized Gain/Loss

Realized Gain/Loss

Current

Period Value

(28,170.10)

(7,807.97)

(\$35,978.07)

Year-to-Date

Value

(22,094.35)

(66,193.81)

(\$88,288.16)

Cost Summary

Equity

Cost
Cash & Fixed Income
Other
Total
764,967.39
7,238,828.13
90,364.18
\$8,094,159.70
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GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 3/1/12 to 4/30/12

Equity Summary

Asset Categories

US Large Cap Equity

US Small/Mid Cap Equity

Non-US Equity

Preferred Stocks

Concentrated & Other Equity

Total Value

Market Value/Cost

Market Value

Tax Cost

Unrealized Gain/Loss

Estimated Annual Income

Accrued Dividends

Yield

Equity Detail

Price

US Large Cap Equity

APACHE CORP

037411-10-5 APA

Quantity

Value

Adjusted Tax Cost

Original Cost

Unrealized

Gain/Loss

Est. Annual Inc.

Accrued Div.

Yield

Beginning

Market Value

115,212.84

6,000.00

395,528.88

436,402.00

205,872.00

\$1,159,015.72

Ending

Market Value

58,320.07

5,025.00

167.22

431,244.00

203,386.00

\$698,142.29

Current

Period Value

698,142.29

764,967.39

(66,825.10)
45,693.48
2,636.68
6.53%
US Large Cap Equity
Change
In Value
(56,892.77)
(975.00)
(395,361.66)
(5,158.00)
(2,486.00)
(\$460,873.43)
Current
Allocation
1%
1%
1%
5%
2%
10%
US Small/Mid Cap Equity
Asset Categories
Preferred Stocks
Non-US Equity
Concentrated & Other Equity
Equity as a percentage of your portfolio - 10 %
95.94
95.000
9,114.30
11,403.30
(2,289.00)
64.60
16.15
0.71%
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GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 3/1/12 to 4/30/12

Price

US Large Cap Equity

BANK OF AMERICA CORP

CITIGROUP INC NEW

060505-10-4 BAC

33.05

172967-42-4 C

PROSHARES ULTRASHORT S&P 500

PROSHARES TRUST

SCHLUMBERGER LTD

Total US Large Cap Equity

74347R-88-3 SDS

30.71

74347X-23-7 QID

74.14

806857-10-8 SLB

\$58,320.07

\$116,137.71

(\$57,817.64)

\$240.98

\$16.15

US Small/Mid Cap Equity

GERON CORP

374163-10-3 GERN

Non-US Equity

RIO TINTO PLC

ISIN GB0007188757 SEDOL 0718875

766994-90-9 GBP

0.41%

113.000

8,377.82

9,524.04

(1,146.22)

124.30

1.48%

200.000

6,142.00

26,203.50

(20,061.50)

15.20

1,000.000

15,200.00

44,809.50

(29,609.50)

358.000

11,830.11

14,048.52

(2,218.41)

14.32

0.12%
8.11
944.000
7,655.84
10,148.85
(2,493.01)
37.76
0.49%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Inc.
Accrued Div.
Yield
1.68
3,000.000
5,025.00
18,129.32
(13,104.32)
55.74
3.000
167.22
212.23
(45.01)
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GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 3/1/12 to 4/30/12

Price

Non-US Equity

STANDARD CHARTERED PLC

ORD U\$ 0.50

ISIN GB0004082847 SEDOL 0408284

G84228-92-6 GBP

Total Non-US Equity

\$167.22

\$212.23

(\$45.01)

\$0.00

\$783.03

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

25.96

2,500.000

64,900.00

\$431,244.00

62,500.00

\$422,578.96

2,400.00

\$8,665.04

4,187.50

\$31,227.50

\$1,837.50

Concentrated & Other Equity

GENERAL MOTORS CO

CV PFD B

37045V-20-9 GM PB

6.45%

7.24%

23.82

4,200.000

100,044.00

98,778.96

1,265.04

7,350.00

1,837.50

7.35%

0.00%

0.00
783.03
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Inc.
Accrued Div.
Yield
26.63
10,000.000
266,300.00
261,300.00
5,000.00
19,690.00
7.39%
39.04
1,000.000
39,040.00
50,000.00
(10,960.00)
2,375.00
6.08%
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GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 3/1/12 to 4/30/12
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
\$203,386.00
\$207,909.17
(\$4,523.17)
\$14,225.00
6.95%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Inc.
Accrued Div.
Yield
109.56
150,000.000
164,346.00
157,909.17
6,436.83
11,850.00
7.16%
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GHISLAINE MAXWELL ACCT. [REDACTED]
 For the Period 3/1/12 to 4/30/12
 Alternative Assets Summary
 Beginning
 Asset Categories
 Hard Assets
 Estimated Value
 195,945.40
 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
 46428Q-10-9 SLV
 \$187,680.18
 \$211,234.62
 30.11
 1,000.000
 30,110.00
 44,010.03
 162.67
 301.000
 48,962.17
 45,068.38
 42.35
 2,058.000
 87,146.01
 102,156.21
 107.31
 20,000.000
 21,462.00
 20,000.00
 Quantity
 Estimated
 Value
 Cost
 Ending
 Estimated Value
 187,680.18

Change
In Value
(8,265.22)
Current
Allocation
2%
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GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 3/1/12 to 4/30/12

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

4,882,728.78

907,283.08

52,398.57

754,766.00

551,306.74

143,319.00

\$7,291,802.17

Ending

Market Value

5,519,035.84

332,596.98

0.00

619,235.98

584,294.88

148,690.50

\$7,203,854.18

Current

Period Value

7,203,854.18

7,238,828.13

(34,973.95)

54,333.62

28,234.03

0.72%

Cash & Fixed Income as a percentage of your portfolio - 87 %

Change

In Value

636,307.06

(574,686.10)

(52,398.57)

(135,530.02)

32,988.14

5,371.50

(\$87,947.99)

Current

Allocation

66%

4%

8%

7%

2%

87%

US Fixed Income

Complementary Structured

Strategies

Asset Categories

Non-US Fixed Income

Non-USD Cash

Cash

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GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 3/1/12 to 4/30/12

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

6,158,255.08

670,340.10

148,690.50

226,568.50

\$7,203,854.18

% of Bond

Portfolio

86%

9%

2%

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

5,519,034.84

1.00

5,519,034.84

1.00

\$5,519,035.84

5,519,034.84

1.00

\$5,519,035.84

\$0.00

\$551.90

\$44.37

0.01%
551.90
44.37
0.01% 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
Mutual Funds
Complementary Structure
Total Value
Market
Value
5,519,035.84
332,596.98
292,918.50
226,568.50
663,554.14
20,489.72
148,690.50
\$7,203,854.18
% of Bond
Portfolio
77%
4%
4%
3%
9%
1%
2%
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 3/1/12 to 4/30/12
Price
Non-USD Cash
AUSTRALIAN DOLLAR
POUND STERLING
HONG KONG DOLLAR
JP MORGAN CHASE BANK - NOK
LONDON TIME DEPOSITS 1.0000%
DATED 04/24/2012 MATURITY 05/02/2012
HELD BY LONDON TREASURY SERVICES
JP MORGAN CHASE BANK - CAD
LONDON TIME DEPOSITS 0.5200%
DATED 04/26/2012 MATURITY 05/04/2012
HELD BY LONDON TREASURY SERVICES
Total Non-USD Cash
\$332,596.98
\$321,632.34
\$10,964.64
\$2,750.06
\$49.98
US Fixed Income
JPM MANAGED RESERVES C
051398-91-5 GBP
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
97.94
100,000.00
97,944.00
100,000.00
(2,056.00)
2,900.00
128.80
3.54%
10,518.81
195.14
7.54
105.00
79,259.26
20,489.72
79,003.04
19,023.08
256.22
1,466.64
0.88%
101.22

115,261.28
116,667.12
112,869.24
3,797.88
606.66
8.40
0.53%
1.04
1.62
0.13
17.46
100.00
838.95
950.00
1,227,820.16
104.10
1,362.33
122.46
214,340.97
103.25
1,337.57
122.44
207,199.84
0.85
24.76
0.02
7,141.13
2,143.40
41.58
1.07%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
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GHISLAINE MAXWELL

ACCT. [REDACTED]

For the Period 3/1/12 to 4/30/12

Price

US Fixed Income

GENERAL ELEC CAP CORP

MEDIUM TERM FLOATING RATE NOTE

MAY 11 2016 DTD 05/11/2007

36962G-2V-5 AA+ /A1

BANK OF AMERICA CORP

MEDIUM TERM NOTE

3.6% NOV 15 2016

DTD 11/04/2010

06050W-DW-2 A- /BAA

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 & 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

\$619,235.98

\$611,648.05

\$613,387.62

\$7,587.93

\$18,655.00

\$4,697.40

3.09%

110.36

50,000.00

55,179.00

53,590.31

54,040.00

1,588.69

2,500.00

736.10

4.23%

113.93

100,000.00

113,934.00
109,658.45
110,503.00
4,275.55
5,000.00
1,055.50
3.86%
114.91
50,000.00
57,455.50
54,978.67
55,424.00
2,476.83
2,500.00
208.30
3.66%
98.01
150,000.00
147,010.50
150,000.00
(2,989.50)
5,400.00
2,490.00
4.09%
95.93
50,000.00
47,964.00
45,394.50
2,569.50
355.00
78.70
1.76%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
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GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 3/1/12 to 4/30/12
Price
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
INTL BK RECON & DEVELOP - BRL
8 3/4% JUN 15 2012
DTD 08/20/2009
HELD BY EUROCLEAR ISIN:XS0446421157
SEDOL:B435Z93
459058-9B-1 NA /AAA BRL
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
1.75
6,700,000.00
117,370.73
143,232.17
(25,861.44)
3,814.04
386.61
7.47%
57.88
200,000.00
115,750.87
135,555.56
(19,804.69)
11,086.15
8,784.10
8.07%
21.18
52.82
5,790.00
90,000.00
122,604.92
47,535.18
118,212.32

50,106.74
4,392.60
2,285.52
(2,571.56)
4,157.20
3,646.03
8.01%
195.50
187.90
36,733.18
39,293.00
(2,559.82)
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
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GHISLAINE MAXWELL ACCT. XXXXXXXXXX
 For the Period 3/1/12 to 4/30/12
 Price
 Non-US Fixed Income
 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
 \$584,294.88
 \$636,511.90
 (\$52,217.02)
 \$28,251.66
 \$23,442.28
 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
 5.10%
 Quantity
 Value
 Adjusted Tax Cost
 Original Cost
 Unrealized
 Gain/Loss
 Est. Annual Income
 Accrued Interest
 Yield
 0.01 1,300,000,000.00
 144,300.00
 150,112.11
 (5,812.11)
 9,194.27
 8,340.02
 5.45%
 99.13
 150,000.00
 148,690.50
 150,000.00
 (1,309.50)
 4,125.00
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GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 3/1/12 to 4/30/12

Other Summary

Asset Categories

Balanced

Beginning

Estimated Value

90,156.84

Ending

Estimated Value

92,071.75

Change

In Value

1,914.91

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

21.11

4,361.513

92,071.75

90,364.18

1,707.57

Quantity

Value

Adjusted Cost

Original Cost

Unrealized

Gain/Loss

Accruals

Period Value

92,071.75

90,364.18

1,707.57

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GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 3/1/12 to 4/30/12
Portfolio Activity Summary - U S Dollar
Beginning Cash Balance

PRINCIPAL

Current

Transactions

Income

INFLOWS

19,446.45

Contributions

Foreign Exchange - Inflows

Total Inflows

OUTFLOWS **

Withdrawals

Foreign Exchange - Outflows

Total Outflows

TRADE ACTIVITY

Total Trade Activity

Settled Sales/Maturities/Redemptions

Ending Cash Balance

(159,902.42)

(\$159,902.42)

205,086.75

\$205,086.75

\$5,519,034.84

* 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

571,676.28

\$591,122.73

32,037.35

4,972,118.20

574,845.37

\$5,579,000.92

(1,419,530.95)

(159,902.42)

(\$1,579,433.37)

354,254.72

\$354,254.72

-\$0.00

\$0.00

\$0.00

\$0.00

Period

Value

4,882,727.78

Year-To-Date

Value*

-INCOME

Current

Period
Value
0.00
Year-To-Date
Value*
-\$0.00
\$0.00
\$0.00
-Page
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GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 3/1/12 to 4/30/12
Portfolio Activity Summary - U S Dollar
Current

Cost Adjustments
Amortization
Cost Adjustments
Total Cost Adjustments
(\$362.25)

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

Portfolio Activity Detail - U S Dollar
INFLOWS & OUTFLOWS

Type
Settle Date Selection Method

3/1
3/1
3/1
3/12
3/13
3/14

Interest Income
Div Domestic
Div Domestic
Div Domestic
Corporate Interest
Div Domestic

Description
DEPOSIT SWEEP INTEREST FOR FEB. @ .01% RATE ON
NET AVG COLLECTED BALANCE OF \$4,881,432.38 AS
OF 03/01/12
GENERAL MOTORS CO CV PFD B @ 0.59375 PER SHARE
(ID: 37045V-20-9)
KROGER CO @ 0.115 PER SHARE (ID: 501044-10-1)
UNITED TECHNOLOGIES CORP @ 0.48 PER SHARE
(ID: 913017-10-9)
MS 7YNC1Y STEP-UP NOTE 09/13/17 INITIAL RATE
2.75% CPN WHERE MAX RATE IS 6% PER ANNUM DD
9/8/10 (ID: 61745E-6Q-9)
E I DU PONT DE NEMOURS & CO @ 0.41 PER SHARE
(ID: 263534-10-9)

224.000
0.41
91.84
150,000.000
0.014
2,062.50
1,000.000
265.000
162.000
0.594
0.115

0.48
593.75
30.48
77.76
Quantity
Cost
Per Unit
Amount
PRINCIPAL
Amount
38.66
INCOME
Amount
Period Value
(362.25)
Year-To-Date
Value*
(957.07)
9,237.41
\$8,280.34
Page 17 of 60

GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 3/1/12 to 4/30/12

INFLOWS & OUTFLOWS

Type

Settle Date Selection Method

3/23

3/27

3/27

3/27

3/27

3/27

3/27

3/27

3/27

3/30

Div Domestic

Spot FX

Description

BANK OF AMERICA CORP @ 0.01 PER SHARE

(ID: 060505-10-4)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

AUD EXCHANGE RATE 1.038800000 DEAL 03/23/12

VALUE 03/27/12 (ID: 0AUDPR-AA-8)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

CHF EXCHANGE RATE .910500000 DEAL 03/23/12

VALUE 03/27/12 (ID: 0CHFPR-AA-4)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

EUR EXCHANGE RATE 1.324200000 DEAL 03/23/12

VALUE 03/27/12 (ID: 0EURPR-AA-9)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

GBP EXCHANGE RATE 1.584400000 DEAL 03/23/12

VALUE 03/27/12 (ID: 0GBPPR-AA-9)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

HKD EXCHANGE RATE 7.770700000 DEAL 03/23/12

VALUE 03/27/12 (ID: 0HKDPR-AA-4)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

JPY EXCHANGE RATE 82.280000000 DEAL 03/23/12

VALUE 03/27/12 (ID: 0JPYPR-AA-9)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

NOK EXCHANGE RATE 5.756700000 DEAL 03/23/12

VALUE 03/27/12 (ID: 0NOKPR-AA-1)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

SEK EXCHANGE RATE 6.743100000 DEAL 03/23/12

VALUE 03/27/12 (ID: 0SEKPR-AA-1)
SPOT CURRENCY TRANSACTION - BUY BUY GBP SELL
USD EXCHANGE RATE 1.586700000 DEAL 03/28/12
VALUE 03/30/12 (ID: 0GBPPR-AA-9)

Page 18 of 60

100,776.720
159,670.64
(159,902.42)
(127,026.000)
(18,879.35)
18,837.92
(80,557.600)
(14,022.45)
13,993.71
(4,117,504.000)
(50,035.13)
50,042.59
(111,932.420)
(14,418.61)
14,404.42
(226,311.800)
(360,424.50)
358,568.42
(75,122.880)
(99,477.73)
99,477.72
(6,154.680)
(6,755.96)
6,759.67
Quantity
Cost
Per Unit
Amount
944.000
(5,387.790)
(5,648.56)
0.01
PRINCIPAL
Amount
9.44
5,596.84
INCOME
Amount

GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 3/1/12 to 4/30/12

INFLOWS & OUTFLOWS

Type

Settle Date Selection Method

3/30

4/2

Spot FX

Municipal Interest

Description

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

INR EXCHANGE RATE 50.313035000 DEAL 03/26/12

VALUE 03/26/12 (ID: 0INRPR-AA-8)

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

(ID: 59455T-PF-3)

4/2

4/2

4/13

4/16

4/20

4/30

4/30

Interest Income

Interest Income

Foreign Dividend

Corporate Interest

Foreign Interest

Div Domestic

Interest Income

Total Inflows & Outflows

DEPOSIT SWEEP INTEREST FOR MAR. @ .01% RATE ON

NET AVG COLLECTED BALANCE OF \$4,981,470.91 AS

OF 04/01/12

JPM CHASE CAPITAL XXIX 6.7% PFD @ 0.41875 PER

SHARE (ID: 48125E-20-7)

SCHLUMBERGER LTD @ 0.275 PER SHARE

(ID: 806857-10-8)

HSBC FINANCE CORP MEDIUM TERM NOTE 2.9% OCT 15

2015 DTD 10/15/2010 (ID: 40429X-YB-6)

BARCLAYS BANK PLC MEDIUM TERM NOTE 2 2/1% OCT

20 2017 DTD 10/20/2010 (ID: 06740P-VG-8)

JPMORGAN CHASE & CO 7.9% PFD STK APR 30 2049

DTD 04/23/2008 (ID: 46625H-HA-1)

CITIGROUP CAPITAL XIII 7 7/8% PFD @ 0.492187

PER SHARE (ID: 173080-20-1)

2,500.000

113.000

100,000.000

150,000.000

150,000.000
10,000.000
0.419
0.275
0.015
0.013
0.04
0.492
1,046.88
31.08
1,450.00
1,875.00
5,925.00
4,921.87
\$431,220.31
42.19
50,000.000
0.025
1,250.00
Quantity
Cost
Per Unit
Amount
(201,000.000)
(3,915.46)
PRINCIPAL
Amount
3,994.99
INCOME
Amount
Page 19 of 60

GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 3/1/12 to 4/30/12

TRADE ACTIVITY

Note:

Trade Date

Settle Date

3/16

3/21

3/16

3/21

3/16

3/21

3/23

3/28

3/23

3/28

4/20

4/20

S indicates Short Term Realized Gain/Loss

Type

Selection Method Description

Settled Sales/Maturities/Redemptions

Sale

High Cost

Redemption

Pro Rata

E M C CORP MASS @ 28.96057 13,553.55 BROKERAGE

100.00 TAX &/OR SEC .25 J.P. MORGAN SECURITIES

LLC (ID: 268648-10-2)

KROGER CO @ 24.30 6,439.50 BROKERAGE 100.00 TAX

&/OR SEC .12 J.P. MORGAN SECURITIES LLC

(ID: 501044-10-1)

UNITED TECHNOLOGIES CORP @ 85.75074 13,891.62

BROKERAGE 100.00 TAX &/OR SEC .26 J.P. MORGAN

SECURITIES LLC (ID: 913017-10-9)

WALT DISNEY CO @ 43.08 9,865.32 BROKERAGE 13.74

TAX &/OR SEC .18 J.P. MORGAN SECURITIES LLC

(ID: 254687-10-6)

E I DU PONT DE NEMOURS & CO @ 52.07571

11,664.96 BROKERAGE 13.44 TAX &/OR SEC .21 J.P.

MORGAN SECURITIES LLC (ID: 263534-10-9)

BARCLAYS BANK PLC MEDIUM TERM NOTE 2 2/1% OCT

20 2017 DTD 10/20/2010 ENTIRE ISSUE CALLED @

100.00 (ID: 06740P-VG-8)

Total Settled Sales/Maturities/Redemptions

\$205,086.75

(\$203,302.65)

\$1,784.10 S

(150,000.000)

100.00

150,000.00

(150,000.00)

(224.000)

52.015

11,651.31

(11,537.62)

113.69 S

(229.000)

43.019

9,851.40

(9,015.40)

836.00 S

(162.000)

85.132

13,791.36

(13,783.83)

7.53 S

(265.000)

23.922

6,339.38

(6,587.16)

(247.78) S

Quantity

(468.000)

Per Unit

Amount

28.746

Proceeds

13,453.30

Tax Cost

(12,378.64)

Realized

Gain/Loss

1,074.66 S

Page 20 of 60

GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 3/1/12 to 4/30/12

COST ADJUSTMENTS

Settle Date

4/2

Type

Amortization

Description

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 MUNICIPAL
BOND PREMIUM AMORTIZATIO (ID: 59455T-PF-3)

Quantity

50,000.000

Cost Basis

Adjustments

(362.25)

Page 21 of 60

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 3/1/12 to 4/30/12
Portfolio Activity Summary - Australia Dollar
PRINCIPAL

US Dollar Value
Current
Transactions
Income
Contributions
Total Inflows
OUTFLOWS **
Total Outflows
Foreign Exchange - Outflows
TRADE ACTIVITY
Total Trade Activity
Period Value
Beginning Cash Balance
INFLOWS
-103.25
\$103.25
(5,596.84)
(\$5,596.84)
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

5,648.56
\$5,648.56
-Year-To-Date
Value*
-103.25
216.26
\$319.51
(5,811.27)
(\$5,811.27)
5,648.56
\$5,648.56
-Local
Value
Current
Period Value
0.00
100.00
100.00
(5,387.79)
(5,387.79)
5,387.79
5,387.79
100.00

Year-To-Date

Value*

-100.00

208.35

308.35

(5,596.14)

(5,596.14)

5,387.79

5,387.79

-Page

22 of 60

GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 3/1/12 to 4/30/12

Portfolio Activity Summary - Australia 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 - Australia Dollar
INFLOWS & OUTFLOWS

Per Unit

Type

Settle Date Selection Method

3/27

3/30

3/30

Spot FX

Foreign Dividend

Foreign Dividend

Total Inflows & Outflows

Description

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

AUD EXCHANGE RATE 1.038800000 DEAL 03/23/12

VALUE 03/27/12 (ID: 0AUDPR-AA-8)

QBE INSURANCE GROUP LTD ISIN AU000000QBE9 SEDOL

6715740 @ 0.0625 PER SHARE (ID: Q78063-91-6)

QBE INSURANCE GROUP LTD ISIN AU000000QBE9 SEDOL

6715740 @ 0.1875 PER SHARE (ID: Q78063-91-6)

400.000

400.000

0.065

0.063

0.194

0.188

25.81

25.00

77.44

75.00

(\$5,493.59)

(\$51.72)

Quantity

5,596.840

Amount USD

Local Value

PRINCIPAL

Amount USD

Local Value

(5,596.84)
(5,387.79)
INCOME
Amount USD
Local Value
Currency
Gain/Loss USD
(51.72)
Period Value
--Year-To-Date
Value*
--Local
Value
Current
Period Value
0.00
0.00
Year-To-Date
Value*
--Page
23 of 60

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 3/1/12 to 4/30/12
TRADE ACTIVITY - Australia Dollar
S indicates Short Term Realized Gain/Loss

Note:

Per Unit

Trade Date

Settle Date

3/21

3/26

Type

Selection Method Description

Settled Sales/Maturities/Redemptions

Sale

High Cost

QBE INSURANCE GROUP LTD ISIN AU000000QBE9 SEDOL

6715740 (ID: Q78063-91-6)

Quantity

(400.000)

Amount USD

Local Value

14.121

13.51

Proceeds USD

Local Value

5,648.56

5,387.79

Tax Cost USD

Realized

Local Value Gain/Loss USD

(7,237.30)

(6,798.62)

(1,588.74) S

Page 24 of 60

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 3/1/12 to 4/30/12
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

-108.73

\$108.73

(108.73)

(\$108.73)

-Year-To-Date

Value*

-227.65

\$227.65

(227.65)

(\$227.65)

-Local

Value
Current
Period Value
0.00
107.86
107.86
(107.86)
(107.86)
0.00
Year-To-Date
Value*
-227.74
227.74
(227.74)
(227.74)
-Page
25 of 60

GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 3/1/12 to 4/30/12

Portfolio Activity Detail - Canadian Dollar

INFLOWS & OUTFLOWS

Per Unit

Type

Settle Date Selection Method

3/6

Foreign Interest

Description

JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS

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

HELD BY LONDON TREASURY SERVICES

(ID: 2527Y9-9L-9)

3/6

3/6

Misc Disbursement REP: ROLLOVER TO TIME DEPOSIT CANADIAN DOLLAR

(ID: 0CADPR-AA-6)

Free Delivery

High Cost

3/6

Receipt of Assets

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)

JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS

0.6100% DATED 03/06/2012 MATURITY 03/13/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2528B9-9T-5)

3/13

Foreign Interest

JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS

0.6100% DATED 03/06/2012 MATURITY 03/13/2012

HELD BY LONDON TREASURY SERVICES

(ID: 2528B9-9T-5)

3/13

3/13

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 03/06/2012 MATURITY 03/13/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2528B9-9T-5)

(13.660)

(115,167.080)

(13.75)

(13.66)

115,167.080

13.75
13.66
115,167.080
(13.660)
(115,153.420)
(13.75)
(13.66)
Quantity
115,153.420
Amount USD
Local Value
PRINCIPAL
Amount USD
Local Value
13.75
13.66
INCOME
Amount USD
Local Value
Currency
Gain/Loss USD
Page 26 of 60

GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 3/1/12 to 4/30/12

INFLOWS & OUTFLOWS

Per Unit

Type

Settle Date Selection Method

3/13

Receipt of Assets

Description

JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS

0.6100% DATED 03/13/2012 MATURITY 03/20/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2528F9-9C-8)

3/20

Foreign Interest

JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS

0.6100% DATED 03/13/2012 MATURITY 03/20/2012

HELD BY LONDON TREASURY SERVICES

(ID: 2528F9-9C-8)

3/20

3/20

Misc Disbursement REP: ROLLOVER TO TIME DEPOSIT CANADIAN DOLLAR

(ID: 0CADPR-AA-6)

Free Delivery

High Cost

3/20

Receipt of Assets

JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS

0.6100% DATED 03/13/2012 MATURITY 03/20/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2528F9-9C-8)

JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS

0.6100% DATED 03/20/2012 MATURITY 03/27/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2528H9-9W-2)

3/27

Foreign Interest

JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS

0.6100% DATED 03/20/2012 MATURITY 03/27/2012

HELD BY LONDON TREASURY SERVICES

(ID: 2528H9-9W-2)

3/27

3/27

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 03/20/2012 MATURITY 03/27/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2528H9-9W-2)

(13.660)
(115,194.400)
(13.78)
(13.66)
115,194.400
13.78
13.66
115,194.400
(13.660)
(115,180.740)
(13.83)
(13.66)
115,180.740
13.83
13.66
Quantity
115,180.740
Amount USD
Local Value
PRINCIPAL
Amount USD
Local Value
INCOME
Amount USD
Local Value
Currency
Gain/Loss USD
Page 27 of 60

GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 3/1/12 to 4/30/12

INFLOWS & OUTFLOWS

Per Unit

Type

Settle Date Selection Method

3/27

Receipt of Assets

Description

JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS

0.6100% DATED 03/27/2012 MATURITY 04/03/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2528M9-9A-4)

4/3

Foreign Interest

JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS

0.6100% DATED 03/27/2012 MATURITY 04/03/2012

HELD BY LONDON TREASURY SERVICES

(ID: 2528M9-9A-4)

4/3

4/3

Misc Disbursement REP: ROLLOVER TO TIME DEPOSIT CANADIAN DOLLAR

(ID: 0CADPR-AA-6)

Free Delivery

High Cost

4/3

Receipt of Assets

JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS

0.6100% DATED 03/27/2012 MATURITY 04/03/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2528M9-9A-4)

JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS

0.5700% DATED 04/03/2012 MATURITY 04/11/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2528Q9-9A-0)

4/11

Foreign Interest

JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS

0.5700% DATED 04/03/2012 MATURITY 04/11/2012

HELD BY LONDON TREASURY SERVICES

(ID: 2528Q9-9A-0)

4/11

4/11

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

0.5700% DATED 04/03/2012 MATURITY 04/11/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2528Q9-9A-0)

(14.590)
(115,221.720)
(14.55)
(14.59)
115,221.720
14.55
14.59
115,221.720
(13.660)
(115,208.060)
(13.75)
(13.66)
115,208.060
13.75
13.66
Quantity
115,208.060
Amount USD
Local Value
PRINCIPAL
Amount USD
Local Value
INCOME
Amount USD
Local Value
Currency
Gain/Loss USD
Page 28 of 60

GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 3/1/12 to 4/30/12

INFLOWS & OUTFLOWS

Per Unit

Type

Settle Date Selection Method

4/11

Receipt of Assets

Description

JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS

0.5200% DATED 04/11/2012 MATURITY 04/18/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2528T9-9L-3)

4/18

Foreign Interest

JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS

0.5200% DATED 04/11/2012 MATURITY 04/18/2012

HELD BY LONDON TREASURY SERVICES

(ID: 2528T9-9L-3)

4/18

4/18

Misc Disbursement REP: ROLLOVER TO TIME DEPOSIT CANADIAN DOLLAR

(ID: 0CADPR-AA-6)

Free Delivery

High Cost

4/18

Receipt of Assets

JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS

0.5200% DATED 04/11/2012 MATURITY 04/18/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2528T9-9L-3)

JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS

0.5200% DATED 04/18/2012 MATURITY 04/26/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2528W9-9E-5)

4/26

Foreign Interest

JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS

0.5200% DATED 04/18/2012 MATURITY 04/26/2012

HELD BY LONDON TREASURY SERVICES

(ID: 2528W9-9E-5)

4/26

4/26

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

0.5200% DATED 04/18/2012 MATURITY 04/26/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2528W9-9E-5)

(13.320)
(115,247.960)
(13.52)
(13.32)
115,247.960
13.52
13.32
115,247.960
(11.650)
(115,236.310)
(11.80)
(11.65)
115,236.310
11.80
11.65
Quantity
115,236.310
Amount USD
Local Value
PRINCIPAL
Amount USD
Local Value
INCOME
Amount USD
Local Value
Currency
Gain/Loss USD
Page 29 of 60

GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 3/1/12 to 4/30/12

INFLOWS & OUTFLOWS

Per Unit

Type

Settle Date Selection Method

4/26

Receipt of Assets

Description

JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS

0.5200% DATED 04/26/2012 MATURITY 05/04/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2528Z9-9N-2)

Total Inflows & Outflows

\$0.00

Quantity

115,261.280

Amount USD

Local Value

PRINCIPAL

Amount USD

Local Value

INCOME

Amount USD

Local Value

Currency

Gain/Loss USD

Page 30 of 60

GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 3/1/12 to 4/30/12
Portfolio Activity Summary - Euro
PRINCIPAL

US Dollar Value

Current

Transactions

Income

INFLOWS

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

(99,477.72)

(\$99,477.72)

99,477.73

\$99,477.73

-Period

Value

Beginning Cash Balance

-Year-To-Date

Value*

-118.42

\$0.00

\$118.42

(29.61)

(101,512.47)

(\$101,542.08)

99,477.73

\$99,477.73

-(75,122.88)

(75,122.88)

75,122.88

75,122.88

0.00

0.00

Local

Value

Current

Period Value

0.00

Year-To-Date

Value*

-92.40
92.40
(23.10)
(76,727.64)
(76,750.74)
75,122.88
75,122.88
-Page
31 of 60

GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 3/1/12 to 4/30/12

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

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

Period Value

\$0.00

Year-To-Date

Value*

25,835.27

\$25,835.27

0.00

Local Value

Current

Period Value

Year-To-Date

Value*

18,995.12

18,995.12

Period Value

--Year-To-Date

Value*

--Local

Value

Current

Period Value

0.00

0.00

Year-To-Date

Value*

--Page

32 of 60

GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 3/1/12 to 4/30/12

Portfolio Activity Detail - Euro

INFLOWS & OUTFLOWS

Per Unit

Type

Settle Date Selection Method

3/27

Spot FX

Description

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

EUR EXCHANGE RATE 1.324200000 DEAL 03/23/12

VALUE 03/27/12 (ID: 0EURPR-AA-9)

TRADE ACTIVITY - Euro

Note:

Trade Date

Settle Date

3/20

3/22

3/20

3/22

3/20

3/23

3/20

3/23

3/20

3/23

3/20

3/23

Type

Selection Method Description

Settled Sales/Maturities/Redemptions

Sale

High Cost

ALLIANZ SE HOLDING ISIN DE0008404005 SEDOL

5231485 (ID: D03080-90-6)

BAYER AG REGISTERED SHS ISIN DE000BAY0017 SEDOL

5069211 (ID: 072733-91-8)

AKZO NOBEL N V ISIN NL0000009132/SEDOL 5458314

(ID: N01803-90-2)

GDF SUEZ ISIN FR0010208488 SEDOL B0C2CQ3

(ID: 36827E-91-4)
PHILIPS ELECTRONICS N.V. ISIN NL0000009538
SEDOL 5986622 (ID: N6983Q-91-5)
CAP GEMINI S A ISIN FR0000125338 SEDOL 4163437
(ID: F13587-92-2)

Quantity

(77.000)

(163.000)

(149.000)

(289.000)

(337.000)

(217.000)

Quantity

99,477.720

Amount USD

Local Value

PRINCIPAL

Amount USD

Local Value

(99,477.72)

(75,122.88)

INCOME

Amount USD

Local Value

Currency

Gain/Loss USD

(0.01)

S indicates Short Term Realized Gain/Loss

Per Unit

Amount USD

Local Value

122.583

92.85

71.371

54.06

58.559

44.355

26.24

19.875

21.124

16.00

43.59

33.017

Proceeds USD

Local Value

9,438.90

7,128.00

11,633.55

8,785.34

8,725.25

6,589.07

7,583.23
5,726.65
7,118.66
5,375.82
9,459.10
7,143.26
Tax Cost USD
Realized
Local Value Gain/Loss USD
(10,206.94)
(7,160.78)
(13,056.92)
(9,159.47)
(9,781.64)
(6,870.72)
(9,914.97)
(6,956.66)
(8,419.17)
(6,190.11)
(11,437.04)
(8,023.57)
(768.04) S
(1,423.37) S
(1,056.39) S
(2,331.74) S
(1,300.51) S
(1,977.94) S
Page 33 of 60

GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 3/1/12 to 4/30/12

Per Unit

Trade Date

Settle Date

3/20

3/23

3/20

3/23

3/20

3/23

3/20

3/23

3/20

3/23

Type

Selection Method Description

Settled Sales/Maturities/Redemptions

Sale

High Cost

SANOFI ISIN FR0000120578 SEDOL 5671735

(ID: F5548N-91-1)

PPR SA ISIN FR0000121485 SEDOL 5505072

(ID: F74953-93-0)

SOLVAY SA ISIN BE0003470755 SEDOL 4821100

(ID: 834437-91-5)

SCHNEIDER S A ISIN FR0000121972 SEDOL 4834108

(ID: F86921-91-7)

STORA ENSO OYJ R SHS ISIN FI0009005961 SEDOL

5072673 (ID: X21349-90-1)

Total Settled Sales/Maturities/Redemptions (USD)

Quantity

(156.000)

(38.000)

(77.000)

(164.000)

(933.000)

Amount USD

Local Value

77.247

58.51

174.468

132.15

113.104
85.67
67.586
51.193
7.552
5.72
Proceeds USD
Local Value
12,050.46
9,100.18
6,629.78
5,006.63
8,709.00
6,576.80
11,084.06
8,370.38
7,045.74
5,320.75
\$99,477.73
Tax Cost USD
Realized
Local Value Gain/Loss USD
(11,779.77)
(8,268.90)
(6,319.18)
(4,646.11)
(8,750.42)
(6,250.38)
(11,096.92)
(8,158.90)
(9,050.23)
(6,343.18)
(\$109,813.20)
270.69 S
310.60 S
(41.42) S
(12.86) S
(2,004.49) S
(\$10,335.47) S
Page 34 of 60

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 3/1/12 to 4/30/12
Portfolio Activity Summary - Hong Kong Dollar
PRINCIPAL

US Dollar Value

Current

Transactions

Income

INFLOWS

Total Inflows

OUTFLOWS **

Total Outflows

Foreign Exchange - Outflows

TRADE ACTIVITY

Total Trade Activity

Period Value

Beginning Cash Balance

-122.44

\$122.44

(14,404.42)

(\$14,404.42)

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

14,418.61

\$14,418.61

-Year-To-Date

Value*

-431.67

\$431.67

(14,713.38)

(\$14,713.38)

14,418.61

\$14,418.61

-Local

Value

Current

Period Value

0.00

950.00

950.00

(111,932.42)

(111,932.42)

111,932.42

111,932.42

950.00

Year-To-Date

Value*

-3,350.00

3,350.00

(114,332.42)

(114,332.42)

111,932.42

111,932.42

-Page

35 of 60

GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 3/1/12 to 4/30/12

Portfolio Activity Summary - Hong Kong 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 - Hong Kong Dollar
INFLOWS & OUTFLOWS

Per Unit

Type

Settle Date Selection Method

3/27

4/27

Spot FX

Foreign Dividend

Total Inflows & Outflows

Description

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

HKD EXCHANGE RATE 7.770700000 DEAL 03/23/12

VALUE 03/27/12 (ID: 0HKDPR-AA-4)

SUN HUNG KAI PROPERTIES ISIN HK0016000132 SEDOL

6859927 @ 0.95 PER SHARE (ID: Y82594-12-1)

1,000.000

0.122

0.95

122.44

950.00

(\$14,281.98)

(\$14.19)

Quantity

14,404.420

Amount USD

Local Value

PRINCIPAL

Amount USD

Local Value

(14,404.42)

(111,932.42)

INCOME

Amount USD

Local Value

Currency

Gain/Loss USD

(14.19)

Period Value

--Year-To-Date
Value*
--Local
Value
Current
Period Value
0.00
0.00
Year-To-Date
Value*
--Page
36 of 60

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 3/1/12 to 4/30/12
TRADE ACTIVITY - Hong Kong Dollar
S indicates Short Term Realized Gain/Loss
Note:
Per Unit
Trade Date
Settle Date
3/21
3/23
Type
Selection Method Description
Settled Sales/Maturities/Redemptions
Sale
High Cost
SUN HUNG KAI PROPERTIES ISIN HK0016000132 SEDOL
6859927 (ID: Y82594-12-1)
Quantity
(1,000.000)
Amount USD
Local Value
14.419
112.40
Proceeds USD
Local Value
14,418.61
111,932.42
Tax Cost USD
Realized
Local Value Gain/Loss USD
(15,082.81)
(117,635.35)
(664.20) S
Page 37 of 60

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 3/1/12 to 4/30/12
Portfolio Activity Summary - Indian Rupee
PRINCIPAL

US Dollar Value
Current
Transactions
Beginning Cash Balance

INFLOWS
Total Inflows
Income

OUTFLOWS **
Total Outflows
Foreign Exchange - 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

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

-3,915.46
\$3,915.46
(3,994.99)
(\$3,994.99)
-Year-To-Date
Value*
-3,915.46
\$3,915.46
(3,994.99)
(\$3,994.99)
-Local

Value
Current
Period Value
0.00
201,000.00
201,000.00
(201,000.00)
(201,000.00)
0.00
Year-To-Date
Value*
-201,000.00
201,000.00
(201,000.00)
(201,000.00)
-Page
38 of 60

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 3/1/12 to 4/30/12
Portfolio Activity Detail - Indian Rupee
INFLOWS & OUTFLOWS

Per Unit

Type

Settle Date Selection Method

3/30

3/30

Spot FX

Foreign Interest

Description

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

INR EXCHANGE RATE 50.313035000 DEAL 03/26/12

VALUE 03/26/12 (ID: 0INRPR-AA-8)

INTER AMERICAN DEVELOPMENT BANK- INR MEDIUM

TERM NOTE 3% MAR 25 2014 DTD 03/25/2010 HELD BY

EUROCLEAR ISIN XS0495010562 SEDOL B5114T3 AS OF

03/26/12 (ID: U45818-9G-5)

Total Inflows & Outflows

(\$79.53)

\$79.53

6,700,000.000

0.001

0.03

3,915.46

201,000.00

Quantity

3,994.990

Amount USD

Local Value

PRINCIPAL

Amount USD

Local Value

(3,994.99)

(201,000.00)

INCOME

Amount USD

Local Value

Currency

Gain/Loss USD

79.53

Page 39 of 60

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 3/1/12 to 4/30/12
Portfolio Activity Summary - Japanese Yen
PRINCIPAL

US Dollar Value
Current
Transactions
Contributions
INFLOWS
Total Inflows
OUTFLOWS **
Total Outflows
Foreign Exchange - Outflows
TRADE ACTIVITY
Total Trade Activity
Period Value

Beginning Cash Balance
-Year-To-Date
Value*
-612.74
\$0.00
(50,042.59)
(\$50,042.59)
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

39,862.11
\$39,862.11
-\$612.74
(50,653.54)
(\$50,653.54)
50,035.13
\$50,035.13
-0.00
(4,117,504.00)
(4,117,504.00)
3,333,469.00
3,333,469.00
0.00

Local
Value
Current
Period Value
784,035.00
Year-To-Date
Value*
-47,055.00
47,055.00

(4,164,559.00)

(4,164,559.00)

4,117,504.00

4,117,504.00

-Page

40 of 60

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 3/1/12 to 4/30/12
Portfolio Activity Summary - Japanese Yen
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 - Japanese Yen
INFLOWS & OUTFLOWS

Per Unit
Type
Settle Date Selection Method
3/27

Spot FX
Description
SPOT CURRENCY TRANSACTION - SELL BUY USD SELL
JPY EXCHANGE RATE 82.280000000 DEAL 03/23/12
VALUE 03/27/12 (ID: 0JPYPR-AA-9)

Quantity
50,042.590
Amount USD
Local Value
PRINCIPAL
Amount USD
Local Value
(50,042.59)
(4,117,504.00)

INCOME
Amount USD
Local Value
Currency
Gain/Loss USD
7.46

Period Value
--Year-To-Date
Value*
--Local
Value
Current
Period Value
0.00
0.00

Year-To-Date
Value*
--Page
41 of 60

GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 3/1/12 to 4/30/12

TRADE ACTIVITY - Japanese Yen

Note:

Trade Date

Settle Date

3/21

3/26

3/21

3/26

3/21

3/26

3/21

3/26

3/21

3/26

Type

Selection Method Description

Settled Sales/Maturities/Redemptions

Sale

High Cost

JFE HOLDINGS INC ISIN JP3386030005 SEDOL

6543792 (ID: 476990-91-6)

MITSUBISHI UFJ FINANCIAL GROUP ISIN

JP3902900004 SEDOL 6335171 (ID: J44497-92-3)

MITSUI & CO ISIN JP3893600001 SEDOL 6597302

(ID: J43787-91-0)

NISSAN MOTOR CO LTD ISIN JP3672400003 SEDOL

6642860 (ID: J57160-91-3)

SHISEIDO COMPANY LIMITED ISIN JP3351600006

SEDOL 6805265 (ID: 824841-91-0)

Total Settled Sales/Maturities/Redemptions (USD)

Quantity

(200.000)

(1,400.000)

(500.000)

(1,200.000)

(400.000)

S indicates Short Term Realized Gain/Loss

Per Unit

Amount USD

Local Value

22.235

1,865.00
5.282
443.00
16.87
1,415.00
10.492
880.00
17.49
1,467.00
Proceeds USD
Local Value
4,447.01
371,881.00
7,394.19
618,339.00
8,435.00
705,377.00
12,589.92
1,052,832.00
6,995.99
585,040.00
\$39,862.11
Tax Cost USD
Realized
Local Value Gain/Loss USD
(5,219.70)
(409,479.56)
(6,697.36)
(531,138.47)
(8,640.50)
(686,606.37)
(12,254.65)
(971,746.90)
(7,325.88)
(574,712.78)
(\$40,138.09)
(772.69) S
696.83 S
(205.50) S
335.27 S
(329.89) S
(\$275.98) S
Page 42 of 60

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 3/1/12 to 4/30/12
Portfolio Activity Summary - Norwegian Krone
PRINCIPAL

US Dollar Value

Current

Transactions

Income

INFLOWS

Total Inflows

OUTFLOWS **

Withdrawals

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

Period Value

Beginning Cash Balance

-341.45

\$341.45

(341.45)

(13,993.71)

(\$14,335.16)

14,022.70

\$14,022.70

-Year-To-Date

Value*

-592.87

\$592.87

(103,553.27)

(13,993.71)

(\$117,546.98)

116,983.65

\$116,983.65

-Local

Value

Current

Period Value

0.00

1,952.52

1,952.52

(1,952.52)

(80,557.60)

(82,510.12)

80,557.60

80,557.60

0.00

Year-To-Date

Value*

-3,410.21

3,410.21

(595,562.87)

(80,557.60)

(676,120.47)

672,710.26

672,710.26

-Page

43 of 60

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 3/1/12 to 4/30/12
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

US Dollar Value

Current

Cost Adjustments

Cost Adjustments

Total Cost Adjustments

Period Value

(138,881.78)

(\$138,881.78)

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

Year-To-Date

Value*

(138,881.78)

(\$138,881.78)

Local Value

Current

Period Value

(784,956.53)

(784,956.53)

Year-To-Date

Value*

(784,956.53)

(784,956.53)

Period Value

--Year-To-Date

Value*

--Local

Value

Current

Period Value

0.00

0.00

Year-To-Date

Value*

--Page

44 of 60

GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 3/1/12 to 4/30/12

Portfolio Activity Detail - Norwegian Krone
INFLOWS & OUTFLOWS

Per Unit

Type

Settle Date Selection Method

3/2

Foreign Interest

Description

HELD BY LONDON TREASURY SERVICES

(ID: 2527X9-9W-6)

3/2

3/2

Misc Disbursement REP: ROLLOVER TO TIME DEPOSIT NORWEGIAN KRONE

(ID: 0NOKPR-AA-1)

Free Delivery

High Cost

3/2

Receipt of Assets

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

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2527X9-9W-6)

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS 1,226,141.760

1.1500% DATED 03/02/2012 MATURITY 03/09/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2528B9-9A-6)

3/9

Foreign Interest

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS 1,226,141.760

1.1500% DATED 03/02/2012 MATURITY 03/09/2012

HELD BY LONDON TREASURY SERVICES

(ID: 2528B9-9A-6)

3/9

3/9

Misc Disbursement REP: ROLLOVER TO TIME DEPOSIT NORWEGIAN KRONE

(ID: 0NOKPR-AA-1)

Free Delivery

High Cost

1.1500% DATED 03/02/2012 MATURITY 03/09/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2528B9-9A-6)

(274.180)

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS (1,226,141.760)

(49.13)

(274.18)

49.13

274.18

(274.120)

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

(49.12)

(274.12)

Quantity

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

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

Amount USD

Local Value

PRINCIPAL

Amount USD

Local Value

49.12

274.12

INCOME

Amount USD

Local Value

Currency

Gain/Loss USD

Page 45 of 60

GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 3/1/12 to 4/30/12

INFLOWS & OUTFLOWS

Per Unit

Type

Settle Date Selection Method

3/9

Receipt of Assets

Description

Quantity

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS 1,226,415.940

1.1500% DATED 03/09/2012 MATURITY 03/16/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2528E9-9D-7)

3/16

Foreign Interest

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS 1,226,415.940

1.1500% DATED 03/09/2012 MATURITY 03/16/2012

HELD BY LONDON TREASURY SERVICES

(ID: 2528E9-9D-7)

3/16

3/16

Misc Disbursement REP: ROLLOVER TO TIME DEPOSIT NORWEGIAN KRONE

(ID: 0NOKPR-AA-1)

Free Delivery

High Cost

3/16

Receipt of Assets

1.1500% DATED 03/09/2012 MATURITY 03/16/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2528E9-9D-7)

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS 1,226,690.180

0.8500% DATED 03/16/2012 MATURITY 03/23/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2528H9-9E-2)

3/23

Foreign Interest

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS 1,226,690.180

0.8500% DATED 03/16/2012 MATURITY 03/23/2012

HELD BY LONDON TREASURY SERVICES

(ID: 2528H9-9E-2)

3/23

3/23

Misc Disbursement REP: ROLLOVER TO TIME DEPOSIT NORWEGIAN KRONE

(ID: 0NOKPR-AA-1)

Free Delivery

High Cost

0.8500% DATED 03/16/2012 MATURITY 03/23/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2528H9-9E-2)

(202.740)

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS (1,226,690.180)
(35.04)
(202.74)
(0.25)
35.04
202.74
(274.240)

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS (1,226,415.940)
(47.74)
(274.24)
47.74
274.24

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 3/1/12 to 4/30/12

INFLOWS & OUTFLOWS

Per Unit

Type

Settle Date Selection Method

3/23

Receipt of Assets

Description

Quantity

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS 1,226,892.920

0.8500% DATED 03/23/2012 MATURITY 03/30/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2528L9-9C-1)

3/27

3/30

Spot FX

Foreign Interest

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

NOK EXCHANGE RATE 5.756700000 DEAL 03/23/12

VALUE 03/27/12 (ID: 0NOKPR-AA-1)

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS 1,226,892.920

0.8500% DATED 03/23/2012 MATURITY 03/30/2012

HELD BY LONDON TREASURY SERVICES

(ID: 2528L9-9C-1)

3/30

3/30

Misc Disbursement REP: ROLLOVER TO TIME DEPOSIT NORWEGIAN KRONE

(ID: 0NOKPR-AA-1)

Free Delivery

High Cost

3/30

Receipt of Assets

0.8500% DATED 03/23/2012 MATURITY 03/30/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2528L9-9C-1)

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS 1,227,095.700

0.8500% DATED 03/30/2012 MATURITY 04/10/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2528P9-9H-6)

4/10

Foreign Interest

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS 1,227,095.700

0.8500% DATED 03/30/2012 MATURITY 04/10/2012

HELD BY LONDON TREASURY SERVICES

(ID: 2528P9-9H-6)

4/10

Misc Disbursement REP: ROLLOVER TO TIME DEPOSIT NORWEGIAN KRONE

(ID: 0NOKPR-AA-1)

(318.700)

(54.89)

(318.70)
54.89
318.70
(202.780)
JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS (1,226,892.920)
(35.24)
(202.78)
35.24
202.78
13,993.710
(13,993.71)
(80,557.60)
(28.74)
Amount USD
Local Value
PRINCIPAL
Amount USD
Local Value
INCOME
Amount USD
Local Value
Currency
Gain/Loss USD
Page 47 of 60

GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 3/1/12 to 4/30/12

INFLOWS & OUTFLOWS

Per Unit

Type

Settle Date Selection Method

4/10

Free Delivery

High Cost

4/10

Receipt of Assets

Description

0.8500% DATED 03/30/2012 MATURITY 04/10/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2528P9-9H-6)

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS 1,227,414.400

0.8500% DATED 04/10/2012 MATURITY 04/17/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2528S9-9W-0)

4/17

Foreign Interest

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS 1,227,414.400

0.8500% DATED 04/10/2012 MATURITY 04/17/2012

HELD BY LONDON TREASURY SERVICES

(ID: 2528S9-9W-0)

4/17

4/17

Misc Disbursement REP: ROLLOVER TO TIME DEPOSIT NORWEGIAN KRONE

(ID: 0NOKPR-AA-1)

Free Delivery

High Cost

4/17

Receipt of Assets

0.8500% DATED 04/10/2012 MATURITY 04/17/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2528S9-9W-0)

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS 1,227,617.260

0.8500% DATED 04/17/2012 MATURITY 04/24/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2528V9-9S-5)

4/24

Foreign Interest

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS 1,227,617.260

0.8500% DATED 04/17/2012 MATURITY 04/24/2012

HELD BY LONDON TREASURY SERVICES

(ID: 2528V9-9S-5)

4/24

Misc Disbursement REP: ROLLOVER TO TIME DEPOSIT NORWEGIAN KRONE

(ID: 0NOKPR-AA-1)

(202.900)

(35.25)

(202.90)

35.25

202.90

(202.860)

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS (1,227,414.400)

(35.04)

(202.86)

35.04

202.86

Quantity

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS (1,227,095.700)

Amount USD

Local Value

PRINCIPAL

Amount USD

Local Value

INCOME

Amount USD

Local Value

Currency

Gain/Loss USD

Page 48 of 60

GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 3/1/12 to 4/30/12

INFLOWS & OUTFLOWS

Per Unit

Type

Settle Date Selection Method

4/24

Free Delivery

High Cost

4/24

Receipt of Assets

Description

0.8500% DATED 04/17/2012 MATURITY 04/24/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2528V9-9S-5)

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS 1,227,820.160

1.0000% DATED 04/24/2012 MATURITY 05/02/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2528Y9-9L-7)

Total Inflows & Outflows

TRADE ACTIVITY - Norwegian Krone

S indicates Short Term Realized Gain/Loss

Note:

Per Unit

Trade Date

Settle Date

3/19

3/22

Type

Selection Method Description

Settled Sales/Maturities/Redemptions

Sale

High Cost

MARINE HARVEST ASA ISIN N00003054108 SEDOL

B02L486 (ID: 693045-91-6)

Quantity

(25,000.000)

Amount USD

Local Value

0.561

3.232

Proceeds USD

Local Value

14,022.70

80,557.60

Tax Cost USD

Realized

Local Value Gain/Loss USD

(24,582.88)

(141,642.88)

(10,560.18) S

(\$13,993.71)

(\$28.99)

Quantity

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS (1,227,617.260)

Amount USD

Local Value

PRINCIPAL

Amount USD

Local Value

INCOME

Amount USD

Local Value

Currency

Gain/Loss USD

Page 49 of 60

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 3/1/12 to 4/30/12
COST ADJUSTMENTS - Norwegian Krone

Cost Basis

Settle Date

3/16

Type

Cost Basis Adj

Description

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

Quantity

25,000.000

Adjustments USD

Local Value

(138,881.78)

(784,956.53)

Page 50 of 60

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 3/1/12 to 4/30/12
Portfolio Activity Summary - Pound Sterling
PRINCIPAL

US Dollar Value

Current

Transactions

Income

OUTFLOWS **

Withdrawals

Tax Payments

Foreign Exchange - Outflows

Total Outflows

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

199,507.90

(175.53)

\$199,332.37

-731,933.29

(175.53)

\$731,757.76

-125,535.88

(109.50)

125,426.38

838.95

455,251.88

(109.50)

455,142.38

-Period

Value

Beginning Cash Balance

INFLOWS

Foreign Exchange - Inflows

Total Inflows

-1,761.34

159,902.42

\$161,663.76

(556,047.19)

(19.40)

(358,568.42)

(\$914,635.01)

Year-To-Date

Value*

-5,517.13

159,902.42

\$165,419.55
(556,140.84)
(333.12)
(358,568.42)
(\$915,042.38)

Local

Value

Current

Period Value

350,630.98

1,105.56

100,776.72

101,882.28

(350,776.72)

(12.17)

(226,311.80)

(577,100.69)

Year-To-Date

Value*

-3,503.39

100,776.72

104,280.11

(350,837.45)

(207.80)

(226,311.80)

(577,357.05)

Page

51 of 60

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 3/1/12 to 4/30/12
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

Period Value
36.70
\$36.70

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

Year-To-Date
Value*

19,059.78
\$19,059.78

Local Value
Current

Period Value
20.60
20.60

Year-To-Date
Value*

12,137.60
12,137.60

Period Value
--Year-To-Date

Value*
--Local

Value
Current

Period Value
0.00
0.00

Year-To-Date
Value*

--Page
52 of 60

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 3/1/12 to 4/30/12
Portfolio Activity Detail - Pound Sterling
INFLOWS & OUTFLOWS

Per Unit

Type

Settle Date Selection Method

3/21

3/21

3/26

3/27

3/30

4/2

Foreign Dividend

Description

ISHARES MARKIT IBOXX CORPORATE BOND ISIN
IE00B00FV011 SEDOL B00FV01 @ 1.388 PER SHARE
(ID: 461278-91-3)

Misc Disbursement GBP DELIVERED TO ROYAL BANK OF SCOTLAND POUND
STERLING (ID: 0GBPPR-AA-9)

Misc Disbursement GBP DELIVERED TO BARCLAYS BANK PLC POUND
STERLING (ID: 0GBPPR-AA-9)

Spot FX

Spot FX

Foreign Dividend

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL
GBP EXCHANGE RATE 1.584400000 DEAL 03/23/12
VALUE 03/27/12 (ID: 0GBPPR-AA-9)

SPOT CURRENCY TRANSACTION - BUY BUY GBP SELL
USD EXCHANGE RATE 1.586700000 DEAL 03/28/12
VALUE 03/30/12 (ID: 0GBPPR-AA-9)

PIMCO FUNDS GLOBAL INVESTORS SERIES - GLOBAL
INVESTMENT GRADE CREDIT FUND ISIN IE00B3BMD843
SEDOL B3BMD84 @ 0.115903 PER SHARE CONV. @
"CONV RATE" (ID: 695421-91-7)

4/10

4/18

4/18

Foreign Dividend

Foreign Dividend

FGN Tax Withheld

Total Inflows & Outflows

BLUEBAY HIGH YIELD BD FD GBP HDG-DB ISIN
LU0222772518 @ 1.7703 PER SHARE CONV. @ "CONV
RATE" (ID: G13289-92-4)

RIO TINTO PLC ISIN GB0007188757 SEDOL 0718875 @
0.637000 PER SHARE (ID: 766994-90-9)

RIO TINTO PLC ISIN GB0007188757 SEDOL 0718875

TAX WITHHELD NETHERLANDS 10.00%

(ID: 0GBPPR-AA-9)

(\$752,971.25)

(\$10,091.76)
Page 53 of 60
191.000
(12.170)
1.021
0.637
195.04
121.67
(19.40)
(12.17)
187.898
2.808
1.77
527.55
332.64
4,361.513
0.185
0.116
807.68
505.51
(159,902.420)
159,902.42
100,776.72
(231.78)
(250,000.000)
(100,776.720)
358,568.420
(396,175.00)
(250,000.00)
(159,872.19)
(100,776.72)
(358,568.42)
(226,311.80)
(6,715.43)
(1,288.47)
(1,856.08)
Quantity
105.000
Amount USD
Local Value
2.201
1.388
PRINCIPAL
Amount USD
Local Value
231.07
145.74
INCOME
Amount USD
Local Value
Currency

Gain/Loss USD

GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 3/1/12 to 4/30/12

TRADE ACTIVITY - Pound Sterling

L indicates Long Term Realized Gain/Loss

Note:

S indicates Short Term Realized Gain/Loss

** 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

3/20

3/23

3/20

3/23

3/20

3/23

3/20

3/23

3/20

3/23

3/20

3/23

3/20

3/23

3/20

3/23

4/18

4/18

Type

Selection Method Description

Settled Sales/Maturities/Redemptions

Sale

High Cost

Cash In Lieu

AVIVA PLC ISIN GB0002162385 SEDOL 0216238
 (ID: G2307K-92-2)
 CENTRICA ISIN GB00B033F229 SEDOL B033F22
 (ID: 15639K-90-4)
 CINEWORLD GROUP PLC ISIN GB00B15FWH70 SEDOL
 B15FWH7 (ID: 172145-91-4)
 MARKS & SPENCER PLC - GBP ISIN GB0031274896
 SEDOL 3127489 (ID: G5824M-92-5)
 RSA INSURANCE GROUP PLC ISIN GB0006616899 SEDOL
 0661689 (ID: G8566X-91-9)
 RIO TINTO PLC ISIN GB0007188757 SEDOL 0718875
 WASH SALE ADJUSTMENT 04/18/12 (ID: 766994-90-9)
 STANDARD CHARTERED PLC ORD U\$ 0.50 ISIN
 GB0004082847 SEDOL 0408284 (ID: G84228-92-6)
 MARSTON'S PLC ISIN GB00B1JQDM80 SEDOL B1JQDM8
 (ID: G58512-91-7)
 RIO TINTO PLC ISIN GB0007188757 SEDOL 0718875
 CASH IN LIEU OF FRACTIONAL SHARES DUE TO
 OPTIONAL DIVIDEND FOR RIO TINTO PLC, CUSIP:
 766994909. (ID: 766994-90-9)
 Total Settled Sales/Maturities/Redemptions (USD)
 \$199,507.90
 (\$174,191.39)
 (\$7,807.97) L
 (\$2,526.02) S
 Page 54 of 60
 Quantity
 (6,000.000)
 (1,556.000)
 (4,500.000)
 (4,350.000)
 (23,800.000)
 (191.000)
 (555.000)
 (30,000.000)
 Amount USD
 Local Value
 5.942
 3.75
 4.941
 3.119
 3.379
 2.132
 6.014
 3.796
 1.819
 1.148
 54.847
 34.615
 25.803
 16.285

1.557
0.983
Proceeds USD
Local Value
35,650.50
22,432.28
7,688.52
4,837.83
15,203.59
9,566.52
26,160.49
16,460.90
43,296.94
27,243.63
10,475.76
6,591.64
14,320.84
9,011.07
46,709.98
29,391.21
1.28
Tax Cost USD
Realized
Local Value Gain/Loss USD
N/A **
(7,922.75)
(4,877.95)
(16,168.92)
(9,993.46)
(26,287.24)
(16,247.25)
(48,596.10)
(30,035.60)
(12,917.30)
(7,954.75)
(14,171.09)
(8,724.78)
(48,127.99)
(29,746.28)
N/A
(234.23) S
(965.33) L
(126.75) L
(5,299.16) L
(2,441.54) S
149.75 S
(1,418.01) L
1.28 L

GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 3/1/12 to 4/30/12

Per Unit

Trade Date

Settle Date

Type

Settled Securities Purchased

4/18

Purchase

4/18

Description

RIO TINTO PLC ISIN GB0007188757 SEDOL 0718875

REINVESTED @ 34.609989 PER SHARE

(ID: 766994-90-9)

COST ADJUSTMENTS - Pound Sterling

Cost Basis

Settle Date

4/19

Type

Wash Sale Adj

Description

RIO TINTO PLC ISIN GB0007188757 SEDOL 0718875

TRADE DATE OF SALE : 03/20/12 (ID: 766994-90-9)

Quantity

3.000

Adjustments USD

Local Value

36.70

20.60

Quantity

3.000

Amount USD

Local Value

58.51

Market

Cost USD

Local Value

(175.53)

(109.50)

Currency

Gain/Loss USD

0.95

Page 55 of 60

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 3/1/12 to 4/30/12
Portfolio Activity Summary - Swedish Krona
PRINCIPAL

US Dollar Value
Current
Transactions
Beginning Cash Balance
OUTFLOWS **
Total Outflows
Foreign Exchange - Outflows

TRADE ACTIVITY
Total Trade Activity
Period Value
-(18,837.92)
(\$18,837.92)

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*

--18,879.35
\$18,879.35
-Year-To-Date
Value*

-(18,837.92)
(\$18,837.92)

18,879.35
\$18,879.35
-Local

Value
Current
Period Value
0.00
(127,026.00)
(127,026.00)
127,026.00
127,026.00
0.00
Year-To-Date
Value*
-(127,026.00)
(127,026.00)
127,026.00
127,026.00
-Page
56 of 60

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 3/1/12 to 4/30/12
Portfolio Activity Detail - Swedish Krona
INFLOWS & OUTFLOWS
Per Unit
Type
Settle Date Selection Method
3/27
Spot FX
Description
SPOT CURRENCY TRANSACTION - SELL BUY USD SELL
SEK EXCHANGE RATE 6.743100000 DEAL 03/23/12
VALUE 03/27/12 (ID: 0SEKPR-AA-1)
TRADE ACTIVITY - Swedish Krona

S indicates Short Term Realized Gain/Loss

Note:

Per Unit

Trade Date

Settle Date

3/20

3/23

3/20

3/23

Type

Selection Method Description

Settled Sales/Maturities/Redemptions

Sale

High Cost

Sale

High Cost

ATLAS COPCO AB-A SHS ISIN SE0000101032 SEDOL

B1QGR41 (ID: W10020-92-8)

ERICSSON LM-B SHS ISIN SE0000108656 SEDOL

5959378 (ID: W26049-91-1)

Total Settled Sales/Maturities/Redemptions (USD)

Quantity

(442.000)

(793.000)

Amount USD

Local Value

24.73

166.50

10.023

67.863

Proceeds USD

Local Value

10,930.73

73,372.00

7,948.62

53,654.00

\$18,879.35

Tax Cost USD
Realized
Local Value Gain/Loss USD
(10,669.62)
(67,821.86)
(10,052.84)
(64,371.67)
(\$20,722.46)
261.11 S
(2,104.22) S
(\$1,843.11) S
Quantity
18,837.920
Amount USD
Local Value
PRINCIPAL
Amount USD
Local Value
(18,837.92)
(127,026.00)
INCOME
Amount USD
Local Value
Currency
Gain/Loss USD
(41.43)
Page 57 of 60

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 3/1/12 to 4/30/12
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
-(6,759.67)
(\$6,759.67)

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*

--6,755.96
\$6,755.96
-Year-To-Date
Value*

-(6,759.67)
(\$6,759.67)

6,755.96
\$6,755.96
-Local

Value
Current
Period Value
0.00
(6,154.68)
(6,154.68)
6,154.68
6,154.68
0.00
Year-To-Date
Value*
-(6,154.68)
(6,154.68)
6,154.68
6,154.68
-Page
58 of 60

GHISLAINE MAXWELL ACCT. XXXXXXXXXX
 For the Period 3/1/12 to 4/30/12
 Portfolio Activity Detail - Swiss Franc
 INFLOWS & OUTFLOWS
 Per Unit
 Type
 Settle Date Selection Method
 3/27
 Spot FX
 Description
 SPOT CURRENCY TRANSACTION - SELL BUY USD SELL
 CHF EXCHANGE RATE .910500000 DEAL 03/23/12
 VALUE 03/27/12 (ID: 0CHFPR-AA-4)
 TRADE ACTIVITY - Swiss Franc
 Note:
 Trade Date
 Settle Date
 3/20
 3/23
 Type
 Selection Method Description
 Settled Sales/Maturities/Redemptions
 Sale
 High Cost
 CREDIT SUISSE GROUP AG ISIN CH0012138530 SEDOL
 7171589 (ID: H3698D-93-0)
 Quantity
 (230.000)
 Quantity
 6,759.670
 Amount USD
 Local Value
 PRINCIPAL
 Amount USD
 Local Value
 (6,759.67)
 (6,154.68)
 INCOME
 Amount USD
 Local Value
 Currency
 Gain/Loss USD
 3.71
 S indicates Short Term Realized Gain/Loss
 Per Unit
 Amount USD
 Local Value
 29.374
 26.84
 Proceeds USD
 Local Value

6,755.96
6,154.68
Tax Cost USD
Realized
Local Value Gain/Loss USD
(8,916.46)
(7,453.83)
(2,160.50) S
Page 59 of 60

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 3/1/12 to 4/30/12
Settled Foreign Exchange Contracts
Currency

Trade Date

Settle Date Counter Currency

Trade Related

AUSTRALIA DOLLAR

U S DOLLAR

SWISS FRANC

U S DOLLAR

EURO

U S DOLLAR

POUND STERLING

U S DOLLAR

HONG KONG DOLLAR

U S DOLLAR

JAPANESE YEN

U S DOLLAR

NORWEGIAN KRONE

U S DOLLAR

SWEDISH KRONA

U S DOLLAR

POUND STERLING

U S DOLLAR

INDIAN RUPEE

U S DOLLAR

Mar. 23 12

Mar. 27 12

Mar. 28 12

Mar. 30 12

Mar. 26 12

Mar. 30 12

AUD

USD

CHF

USD

EUR
USD
GBP
USD
HKD
USD
JPY
USD
NOK
USD
SEK
USD
GBP
USD
INR
USD
(5,387.79)
5,596.84
(6,154.68)
6,759.67
(75,122.88)
99,477.72
(226,311.80)
358,568.42
(111,932.42)
14,404.42
(4,117,504.00)
50,042.59
(80,557.60)
13,993.71
(127,026.00)
18,837.92
100,776.72
(159,902.42)
(201,000.00)
3,994.99
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1.324200
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0.911000
1.324200
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99,477.72
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14,404.42
50,042.59
13,993.71
18,837.92
(159,902.42)
3,994.99
(5,648.56)
(6,755.96)
(99,477.73)
(360,424.50)
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(50,035.13)
(14,022.45)
(18,879.35)
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(3,915.46)
(51.72)
3.71
(0.01)
(1,856.08)
(14.19)
7.46
(28.74)
(41.43)
(231.78)
79.53
Amount
Counter Amount Contract Rate Revaluation Rate
Contracted Base
Amount USD
Revalued
Amount USD
Currency G/L
Page 60 of 60

For the Period 3/1/12 to 4/30/12

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.

Important information regarding Auction Rate Securities (ARS). ARS are debt or preferred securities with an interest or dividend rate reset periodically in an auction. Although there may be daily, weekly and monthly resets, there is no guarantee that there will be liquidity. If there are not enough bids at an auction to redeem the securities available for sale, the result may be a failed auction. In the event of a failed auction, there is no assurance that a secondary market will develop or that the security will trade at par or any other price reflected on statements and online. Accordingly, investors should not rely on pricing information appearing in their statements or online with respect to ARS. When J.P. Morgan is unable to obtain a price from an internal or outside source for a particular ARS, the price column on your statement will indicate "unpriced".

Valuations of over-the-counter derivative transactions, including certain derivatives-related deposit products, have been prepared on a mid-market basis. These valuations are sourced from the various issuers of the securities or they are sourced from a third party valuation provider. J.P. Morgan expressly disclaims any responsibility for (1) the accuracy of the models or estimates used in deriving the valuations, (2) any errors or omissions in computing or disseminating the valuations, and (3) any uses to which the valuations are put. Valuations are provided for information purposes only and are intended solely for your own use. Please refer to the trade confirmation for details of each transaction.

Certain assets, including but not limited to, pooled and private investments, non-publicly traded and infrequently traded securities, derivatives, partnership interests and tangible assets are generally illiquid, the value of such asset may have been provided to us by third

parties who may or may not be independent of the issuer or manager. Such information is reflected as of the last date provided to us, and is not independently verified.

In cases where we are unable to obtain a current market value from an internal or outside source for a particular security, the price column on your statement will indicate "unpriced". Although such securities may have value, please note that the value of a security indicated as "unpriced" will not be included in your overall current market value as reflected on the statement.

J.P. Morgan makes no representation, warranty or guarantee, express or implied, that any quoted value represents the actual terms at which securities could be bought or sold or new transactions could be entered into, or the actual terms on which existing transactions or securities could be liquidated. Such values may only be indicative.

When we are unable to obtain a current value from an internal or outside source for a particular security, the price column on your statement will indicate "unpriced".

If a partial call is made with respect to an issue of securities included in your Accounts we will allocate the call by a method we deem fair and equitable.

To the extent applicable, please note the following regarding estimated annual income (EAI) and estimated yield (EY): EAI and EY for certain types of securities could include a return of principal or capital gains in which case the EAI and EY would be overstated. EAI and EY are estimates and the actual income and yield might be lower or higher than the estimated amounts. EY reflects only the income generated by an investment. It does not reflect changes in its price, which may fluctuate.

Offshore Deposits - London and Nassau

Disclosures Page 1 of 5

For the Period 3/1/12 to 4/30/12

Deposits in Foreign Branches are not insured by the FDIC or any other Agency of the Federal Government; amounts in such foreign accounts do not have the benefit of any domestic preference applicable to U.S. Banks; certain Foreign accounts are considered reportable to the Internal Revenue Service on a Report of Foreign Bank and Financial Accounts (TD F 90-22.1).

Bank products and services are offered through JPMorgan Chase Bank, N.A. ("JPMCB") and its banking affiliates. Securities are offered by J.P.Morgan Securities LLC ("JPMS") and, to the extent noted below, cleared through J.P. Morgan Clearing Corp. ("JPMCC"). Neither JPMS, nor JPMCC is a bank and are each separate legal entities from its bank or thrift affiliates.

Investment Products: Not FDIC Insured

-No Bank Guarantee -May Lose Value

Fund manager disclosure information available upon request

If you have an investment account that is managed by an SEC-Registered Investment Advisor, J.P. Morgan will provide a copy of the advisor's Form ADV II or brochure upon written request.

These statements are not official documents for income tax reporting purposes and should not be relied upon for such purposes, including determination of income, cost basis, amortization or accretion, or gain/loss. Such information, which may be inaccurate, incomplete or subject to updating, should be confirmed with your records and your tax advisor.

Please take the steps indicated below if you think statement(s) are incorrect or contact your J.P.Morgan team if you require additional information about a transaction on your statement(s).

**IMPORTANT ADDITIONAL INFORMATION APPLICABLE ONLY TO YOUR 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 [REDACTED].

In Case of Errors or Questions About Your Electronic Transfers.

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For the Period 3/1/12 to 4/30/12

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.

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.

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.

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For the Period 3/1/12 to 4/30/12

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.

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

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For the Period 3/1/12 to 4/30/12

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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