

JPMorgan Chase Bank, N.A.
GHISLAINE MAXWELL
345 Park Avenue, New York, NY 10154-1002
ACCT. [REDACTED]

For the Period 8/1/09 to 8/31/09
0000000045.00.0.01.RRRRR.MAXWE00.20091103

GHISLAINE MAXWELL
16 ISLAND AVE APT 7D
MIAMI BEACH FL 33139-1331

Asset Account
J.P. Morgan Private Bank Team

Mary Casey
Janet Young
William Doherty III
Banker
Client Service Team
Client Service Team

[REDACTED]
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Account Summary
Holdings
Equity
Cash and Short Term
Fixed Income
Other Assets
Portfolio Activity
Online access
www.MorganOnline.com

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GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 8/1/09 to 8/31/09

Account Summary

Asset Allocation

Equity

Cash & Short Term

Fixed Income

Other Assets

Market Value

Accruals

Market Value with Accruals

Beginning

Ending

Market Value

587,229.56

5,738,932.40

199,674.00

104,640.00

\$6,630,475.96

4,443.32

\$6,634,919.28

Market Value

609,150.93

336,371.25

452,948.00

15,498.00

\$1,413,968.18

9,654.42

\$1,423,622.60

Current

Portfolio Activity

Beginning Market Value

Contributions

Withdrawals & Fees

Securities Transferred Out

Net Contributions/Withdrawals

Income & Distributions

Change In Investment Value

Ending Market Value

Accruals

Market Value with Accruals

(\$5,226,695.81)

(182.42)

10,370.45

\$1,413,968.18

9,654.42

\$1,423,622.60

(5,226,695.81)

Period Value

6,630,475.96

Change

In Value
21,921.37
(5,402,561.15)
253,274.00
(89,142.00)
(\$5,216,507.78)
5,211.10
(\$5,211,296.68)
Year-to-Date
Value
6,377,327.40
900,000.00
(5,689,556.48)
(349,610.00)
(\$5,139,166.48)
13,283.95
162,523.31
\$1,413,968.18
9,654.42
\$1,423,622.60
Estimated
94.40
Current
Annual Income Allocation
40%
15,997.43
11,937.50
13.80
29%
30%
1%
100%
Cash &
Short Term
Fixed
Income
Equity
Other
Assets
Asset Allocation
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GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 8/1/09 to 8/31/09

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

(182.42)

(\$182.42)

CONTINUED

Current

Period Value

Year-to-Date

Value

1,919.85

6.55

(939.42)

6.65

\$993.63

12,347.18

(56.86)

\$12,290.32

Unrealized Gain/Loss

To-Date Value

(\$89,416.27)

ST Realized Gain/Loss

Realized Gain/Loss

Current

Period Value

(2,000.00)

(\$2,000.00)

Year-to-Date

Value

(12,793.03)

(\$12,793.03)

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GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 8/1/09 to 8/31/09

Equity Summary

Asset Categories

US Large Cap

US Mid Cap/Small Cap

Non US Equity

Total Value

Beginning

Market Value

277,645.25

8,022.89

301,561.42

\$587,229.56

Ending

Market Value

303,186.00

8,243.12

297,721.81

\$609,150.93

Change

In Value

25,540.75

220.23

(3,839.61)

\$21,921.37

Current

Allocation

19%

1%

20%

40%

US Mid Cap/Small Cap

US Large Cap

Asset Categories

Equity

Current

Market Value/Cost

Market Value

Tax Cost

Unrealized Gain/Loss

Estimated Annual Income

Yield

Period Value

609,150.93

705,204.98

(96,054.05)

94.40

0.02%

Non US Equity

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GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 8/1/09 to 8/31/09

Equity Detail

Estimated

Quantity

US Large Cap

GOOGLE INC

CL A

38259P-50-8 GOOG

PROSHARES ULTRASHORT S&P 500

Total US Large Cap

74347R-88-3 SDS

\$303,186.00

US Mid Cap/Small Cap

LIVEPERSON INC

VISTEON CORP

DEFAULT

92839U-10-7 VSTN

Total US Mid Cap/Small Cap

Non US Equity

BP PLC

HELD BY JPMORGAN CHASE BK LON

ISIN GB0007980591

SEDOL 0798059

G12793-91-8 GBP

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\$8,243.12

\$12,328.80

(\$4,085.68)

\$0.00

0.00%

2,000.000

538146-10-1 LPSN

26.000

0.12

3.12

429.00

(425.88)

4.12

8,240.00

11,899.80

(3,659.80)

\$357,510.20

(\$54,324.20)

\$68.40

0.02%

600.000

43.64

26,184.00

29,777.50

(3,593.50)

68.40
0.26%
Price
Market
Value
Tax Cost
Unrealized
Gain/Loss
Annual Income
Accrued
Dividends
Yield
600.000
461.67
277,002.00
327,732.70
(50,730.70)
18.000
8.68
156.19
8/28/09
164.25
(8.06)

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 8/1/09 to 8/31/09
Estimated
Quantity
Non US Equity
CURRENCY SHARES EURO TRUST
GLAXOSMITHKLINE PLC
23130C-10-8 FXE
1.000
HELD BY JPMORGAN CHASE BK LON
ISIN GB0009252882/SEDOL 0925288
G3910J-90-6 ZZZZ GBP
RESEARCH IN MOTION LIMITED
SPDR GOLD TRUST
Total Non US Equity
760975-10-2 RIMM
400.000
78463V-10-7 GLD
\$297,721.81
\$335,365.98
(\$37,644.17)
\$26.00
0.01%
93.40
37,360.00
33,482.00
3,878.00
1,600.000
73.06
116,896.00
160,288.72
(43,392.72)
19.62
8/28/09
19.62
26.60
(6.98)
1,000.000
143.29
143,290.00
141,404.41
1,885.59
26.00
0.02%
Price
Market
Value
Tax Cost
Unrealized
Gain/Loss
Annual Income

Accrued
Dividends
Yield
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GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 8/1/09 to 8/31/09

Cash & Short Term Summary

Beginning

Asset Categories

Cash

Short Term

Total Value

Market Value

10.25

5,738,922.15

\$5,738,932.40

Ending

Market Value

(99,602.93)

435,974.18

\$336,371.25

Change

In Value

(99,613.18)

(5,302,947.97)

(\$5,402,561.15)

29%

29%

Current

Allocation

Cash &

Short Term

Asset Categories

Current

Market Value/Cost

Market Value

Tax Cost

Unrealized Gain/Loss

Estimated Annual Income

Accrued Interest

Yield

Period Value

336,371.25

331,223.97

5,147.28

15,997.43

6,009.82

2.95%

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GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 8/1/09 to 8/31/09

Cash & Short Term Summary

SUMMARY BY MATURITY

Short Term

Less than 3 months

3-6 months

Total Value

SUMMARY BY TYPE

Short Term

International Bonds

Mutual Funds

Total Value

Market

Value

435,973.18

1.00

\$435,974.18

% of Bond

Portfolio

99%

1%

100%

CONTINUED

Market

Value

166,900.33

269,073.85

\$435,974.18

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GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 8/1/09 to 8/31/09

Note:

1

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.

Cash & Short Term Detail

Quantity

Cash

COST OF PENDING PURCHASES

POUND STERLING

US DOLLAR

Total Cash

Short Term

JPMORGAN NEW YORK MUNICIPAL MONEY

MARKET FUND

RESERVE SHARE CLASS

FUND 24

4812A0-82-1

AUSTRALIAN GOVERNMENT - AUD

7 1/2% SEP 15 2009

DTD 09/15/1996

HELD BY EUROCLEAR ISIN:AU0000XCLWF9

SEDOL:6058638

Q08185-9C-8 NA /AAA AUD

75,000.00

84.45

63,338.94

61,779.46

1,559.48

4,742.15

2,190.62

3.12%

1.00

1.00

1.00

1.00

(100,000.00)

6.18

387.00

1.00

1.63

1.00

(100,000.00)

10.07

387.00

(\$99,602.93)

(100,000.00)

9.51

387.00
(\$99,603.49)
\$0.56
(70.00)
0.56
0.27
0.22
(\$69.73)
\$0.22
0.07%
0.00%
0.07%
1
1
Price
Market
Value
Tax Cost
Adjusted
Original
Estimated
Unrealized
Gain/Loss
Annual Income
Accrued Interest
Yield
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GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 8/1/09 to 8/31/09
Quantity
Short Term
JP MORGAN CHASE BANK - NZD
LONDON TIME DEPOSITS 1.8500%
DATED 07/30/2009 MATURITY 09/30/2009
HELD BY LONDON TREASURY SERVICES
Bearer
60703L-9N-9 NZD
KFW - BRL
MEDIUM TERM NOTE 9 1/8% FEB 5 2010
DTD 10/05/2007
HELD BY EUROCLEAR ISIN:XS0323929546
SEDOL:B284W67
B11XZP-9B-7 AAA /AAA BRL
JP MORGAN CHASE BANK - AUD
LONDON TIME DEPOSITS 2.5000%
DATED 08/13/2009 MATURITY 02/16/2010
HELD BY LONDON TREASURY SERVICES
Bearer
60703R-9F-3 AUD
JP MORGAN CHASE BANK - NOK
LONDON TIME DEPOSITS 0.8000%
DATED 08/13/2009 MATURITY 02/16/2010
HELD BY LONDON TREASURY SERVICES
Bearer
60703R-9T-3 NOK
Total Short Term
\$435,974.18
\$430,827.46
\$5,146.72
\$16,067.16
\$6,009.60
2.97%
611,000.00
16.66
101,768.88
100,000.00
1,768.88
814.15
42.94
0.80%
119,047.61
84.30
100,363.07
100,000.00
363.07
2,509.07
132.37
2.50%

125,000.00
53.55
8/28/09
66,941.90
72,010.50
(5,068.60)
6,085.93
3,468.14
8.54%
151,017.73
68.57
103,560.39
97,036.50
6,523.89
1,915.86
175.53
1.85%
Price
Market
Value
Tax Cost
Adjusted
Original
Estimated
Unrealized
Gain/Loss
Annual Income
Accrued Interest
Yield
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GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 8/1/09 to 8/31/09

Fixed Income Summary

Asset Categories

US Fixed Income - Taxable

US Fixed Income - Non Taxable

Total Value

Beginning

Market Value

0.00

199,674.00

\$199,674.00

Ending

Market Value

251,362.00

201,586.00

\$452,948.00

Change

In Value

251,362.00

1,912.00

\$253,274.00

Current

Allocation

17%

13%

30%

US Fixed Income

- Taxable

Current

Market Value/Cost

Market Value

Tax Cost

Unrealized Gain/Loss

Estimated Annual Income

Accrued Interest

Yield

Period Value

452,948.00

449,548.00

3,400.00

11,937.50

3,644.60

2.44%

US Fixed Income

- Non Taxable

Asset Categories

Fixed

Income

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GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 8/1/09 to 8/31/09

Fixed Income Summary

SUMMARY BY MATURITY

Fixed Income

Less than 5 years¹

5-10 years¹

Total Value

SUMMARY BY TYPE

Fixed Income

Corporate Bonds

Government and Agency Bonds

Municipal Bonds

Total Value

Market

Value

151,362.00

100,000.00

201,586.00

\$452,948.00

% of Bond

Portfolio

33%

22%

45%

100%

Market

Value

251,362.00

201,586.00

\$452,948.00

CONTINUED

% of Bond

Portfolio

55%

45%

100%

1

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.

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GHISLAINE MAXWELL

Note:

P indicates position adjusted for Pending Trade Activity.

Fixed Income Detail

Quantity

US Fixed Income - Taxable

GOLDMAN SACHS GROUP INC

1 5/8% JUL 15 2011

DTD 01/21/2009

38146F-AF-8 AAA /AAA

P FEDERAL HOME LOAN BANK

1 1/2% DEC 14 2012

DTD 09/14/2009

STEP CPN

3133XU-NX-7 AAA /

Total US Fixed Income - Taxable

US Fixed Income - Non Taxable

CITY OF NEW YORK N Y

NYC PUBLIC IMPS UNLIMITED TAX

4% SUBSER L-1 APR 01 2019

DTD 4/23/2008 HELD BY DTC BOOK ENTRY

PAR CALL 04/01/2018 @ 100

64966G-3W-0 AA /AA3

\$251,362.00

\$250,780.00

\$582.00

\$3,937.50

\$311.40

1.28%

100,000.000

100.00

100,000.00

100,000.00

1,500.00

1.50%

Price

Market

Value

Tax Cost

Adjusted

Original

Estimated

Unrealized

Gain/Loss

Annual Income

Accrued Interest

Yield

ACCT. [REDACTED]

For the Period 8/1/09 to 8/31/09

150,000.000

100.91

151,362.00
150,780.00
582.00
2,437.50
311.40
1.13%
200,000.000
100.79
201,586.00
198,768.00
2,818.00
8,000.00
3,333.20
3.90%
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GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 8/1/09 to 8/31/09

Other Assets Summary

Asset Categories

Structured Investments

Other

Other Assets Detail

Total Value

Beginning

Estimated Value

97,930.00

6,710.00

\$104,640.00

Ending

Estimated Value

0.00

15,498.00

\$15,498.00

Change

In Value

(97,930.00)

8,788.00

(\$89,142.00)

Current

Allocation

Other

Assets

1%

1%

Asset Categories

Quantity

Price

Other

PROSHARES ULTRSHORT QQQ

74347R-87-5 QID

600.000

25.83

15,498.00

17,407.50

(1,909.50)

Estimated

Value

Cost

Estimated

Gain/Loss

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GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 8/1/09 to 8/31/09
Portfolio Activity Summary - U S Dollar
Beginning Cash Balance

PRINCIPAL

Current

Transactions

Income

INFLOWS

0.39

Contributions

Total Inflows

OUTFLOWS

Withdrawals

Interest Purchased

Foreign Exchange - Outflows

Total Outflows

TRADE ACTIVITY

Settled Sales/Maturities/Redemptions

Settled Securities Purchased

Total Trade Activity

Ending Cash Balance

5,675,658.23

(176,382.50)

\$5,499,275.73

\$387.00

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

6,362,763.37

(1,248,908.40)

\$5,113,854.97

-\$0.00

\$0.00

\$0.00

-\$0.39

(5,226,695.81)

(182.81)

(272,010.50)

(\$5,498,889.12)

15,316.17

900,000.00

\$915,316.17

(5,689,555.81)

(182.81)

(433,176.79)

(\$6,122,915.41)

\$0.00

\$0.00

\$0.00

\$0.00

Period

Value

0.00
Year-To-Date
Value*
-INCOME
Current
Period
Value
0.00
Year-To-Date
Value*
-Page
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GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 8/1/09 to 8/31/09
Portfolio Activity Summary - U S Dollar
Total Cost Adjustments

Current
Cost Adjustments
Amortization
Period Value

\$0.00
* Year to date information is calculated on a calendar year basis.

Portfolio Activity Detail - U S Dollar
INFLOWS & OUTFLOWS

Settlement
Date

8/3

Type

Interest Income

Description

DEPOSIT SWEEP INTEREST FOR JULY @
.07% RATE ON NET AVG COLLECTED
BALANCE OF \$6,538.27
AS OF 08/01/09

8/11

Spot FX

SPOT CURRENCY TRANSACTION - BUY
BUY NOK SELL USD
EXCHANGE RATE 6.110000000
DEAL 08/07/09 VALUE 08/11/09

8/11

Spot FX

SPOT CURRENCY TRANSACTION - BUY
BUY AUD SELL USD
EXCHANGE RATE .840000000
DEAL 08/07/09 VALUE 08/11/09

8/12

Accrued Interest Paid
GOLDMAN SACHS GROUP INC
1 5/8% JUL 15 2011
DTD 01/21/2009

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150,000.000

0.001

(182.81)

119,047.610

(100,000.00)

611,000.000

(100,000.00)

Quantity

Per Unit

Amount

PRINCIPAL

Amount

0.39

INCOME

Amount

Year-To-Date

Value*

(56.86)

(\$56.86)

GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 8/1/09 to 8/31/09

INFLOWS & OUTFLOWS

Settlement

Date

8/13

Type

Misc. Disbursement

Description

FUNDS TRANSFERRED FROM

PRN A/C# [REDACTED]

MMIA A/C#

AS REQUESTED

8/20

Spot FX

LINKED CURRENCY TRANSACTION - BUY

BUY BRL SELL USD

EXCHANGE RATE 1.833900000

DEAL 08/12/09 VALUE 08/17/09

Total Inflows & Outflows

TRADE ACTIVITY

Note:

Trade

Date

8/10

Settlement

Date

8/10

(\$5,498,888.73)

132,060.060

(72,010.50)

TO

0000000002916490721

Quantity

Per Unit

Amount

PRINCIPAL

Amount

(5,226,695.81)

INCOME

Amount

S indicates Short Term Realized Gain/Loss

Type

Settled Sales/Maturities/Redemptions

Sale

Description

JPMORGAN NEW YORK MUNICIPAL MONEY

MARKET FUND

RESERVE SHARE CLASS

FUND 24

@ 1.00

TRADE DATE 08/10/09

8/12

8/12

Sale

JPMORGAN NEW YORK MUNICIPAL MONEY

MARKET FUND

RESERVE SHARE CLASS

FUND 24

@ 1.00

TRADE DATE 08/12/09

Page 17 of 34

(150,962.810)

1.00

150,962.81

(150,962.81)

Quantity

(150,962.420)

Per Unit

Amount

1.00

Proceeds

150,962.42

Tax Cost

(150,962.42)

Realized

Gain/Loss

GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 8/1/09 to 8/31/09

Trade

Date

8/13

Settlement

Date

8/13

Type

Settled Sales/Maturities/Redemptions

Sale

Description

JPMORGAN NEW YORK MUNICIPAL MONEY

MARKET FUND

RESERVE SHARE CLASS

FUND 24

@ 1.00

TRADE DATE 08/13/09

8/13

8/13

Sale

JPMORGAN NEW YORK MUNICIPAL MONEY

MARKET FUND

RESERVE SHARE CLASS

FUND 24

@ 1.00

TRADE DATE 08/13/09

8/19

8/19

Redemption

DUAL DIRECTIONAL KNOCK-OUT NOTE

LINKED TO THE S&P 500 INDEX

8/19/09 JPMORGAN CHASE (1XLEV-98%

PRIN PROTECTION +/-19.65% BARRIER)

INITIAL LEVEL-SPX:8/22/08: 1292.20

TO REDEMPTION

Total Settled Sales/Maturities/Redemptions

\$5,675,658.23

(\$5,677,658.23)

(\$2,000.00) S

(100,000.000)

98.00

98,000.00

(100,000.00)

(2,000.00) S

(49,037.190)

1.00

49,037.19

(49,037.19)

Quantity

(5,226,695.810)

Per Unit
Amount
1.00
Proceeds
5,226,695.81
Tax Cost
(5,226,695.81)
Realized
Gain/Loss
Page 18 of 34

GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 8/1/09 to 8/31/09

Trade

Date

Settlement

Date

8/12

Type

Settled Securities Purchased

8/7

Purchase

Description

GOLDMAN SACHS GROUP INC

1 5/8% JUL 15 2011

DTD 01/21/2009

@ 100.52

JP MORGAN SECURITIES INC (BIDL)

TRADE DATE 08/07/09

8/19

8/24

Purchase

PROSHARES ULTRSHORT QQQ

@ 27.00

9,450.00

BROKERAGE

8/19

8/24

Purchase

17.50

J.P. MORGAN SECURITIES INC.

TRADE DATE 08/19/09

PROSHARES ULTRASHORT S&P 500

@ 46.05

16,117.50

BROKERAGE

Total Settled Securities Purchased

Trade

Date

Estimated

Settlement

Date

9/14

17.50

J.P. MORGAN SECURITIES INC.

TRADE DATE 08/19/09

(\$176,382.50)

350.000

46.05

(16,135.00)

350.000

27.00

(9,467.50)

Quantity

150,000.000

Per Unit

Amount

100.52

Market Cost

(150,780.00)

Type

Description

Pending Securities Purchased

8/19

Purchase

FEDERAL HOME LOAN BANK

1 1/2% DEC 14 2012

DTD 09/14/2009

STEP CPN

Quantity

100,000.000

Per Unit

Amount

100.00

Market Cost

(100,000.00)

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GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 8/1/09 to 8/31/09
Portfolio Activity Summary - Australia Dollar
PRINCIPAL

US Dollar Value
Current
Transactions
Beginning Cash Balance

INFLOWS
Income
Foreign Exchange - Inflows
Total Inflows

TRADE ACTIVITY
Total Trade Activity
Settled Securities Purchased
Ending Cash Balance

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

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

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

Period Value
--Year-To-Date
Value*

--Local
Value
Current
Period Value

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

-(1,170.01)
100,000.00
\$100,000.00
(100,000.00)
(\$100,000.00)
-162,949.47
\$161,779.46
(161,779.46)
(\$161,779.46)
-119,047.61
119,047.61
(119,047.61)

(119,047.61)
0.00
Local
Value
Current
Period Value
0.00
Year-To-Date
Value*
-(1,437.00)
196,362.11
194,925.11
(194,925.11)
(194,925.11)
-Page
20 of 34

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 8/1/09 to 8/31/09
Portfolio Activity Detail - Australia Dollar
INFLOWS & OUTFLOWS

Settlement

Date

8/11

Type

Spot FX

Description

SPOT CURRENCY TRANSACTION - BUY

BUY AUD SELL USD

EXCHANGE RATE .840000000

DEAL 08/07/09 VALUE 08/11/09

Quantity

(100,000.000)

Per Unit

Amount USD

Local Value

PRINCIPAL

Amount USD

Local Value

100,000.00

119,047.61

INCOME

Amount USD

Local Value

Currency

Gain/Loss USD

TRADE ACTIVITY - Australia Dollar

Per Unit

Trade

Date

Settlement

Date

8/13

Type

Settled Securities Purchased

8/13

Purchase

Description

JP MORGAN CHASE BANK - AUD

LONDON TIME DEPOSITS 2.5000%

DATED 08/13/2009 MATURITY 02/16/2010

HELD BY LONDON TREASURY SERVICES

Quantity

119,047.610

Amount USD

Local Value

84.345

100.00

Market
Cost USD
Local Value
(100,000.00)
(119,047.61)
Currency
Gain/Loss USD
Page 21 of 34

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 8/1/09 to 8/31/09
Portfolio Activity Summary - Brazilian Real
PRINCIPAL

US Dollar Value

Current

Transactions

Beginning Cash Balance

INFLOWS

Total Inflows

Foreign Exchange - Inflows

TRADE ACTIVITY

Total Trade Activity

Period Value

-72,010.50

\$72,010.50

Settled

Securities Purchased

Ending Cash Balance

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

INCOME

US Dollar Value

Current

Transactions

Beginning Cash Balance

Ending Cash Balance

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

Period Value

--Year-To-Date

Value*

--Local

Value

Current

Period Value

0.00

0.00

Year-To-Date

Value*

-- (72,010.50)

(\$72,010.50)

-Year-To-Date

Value*

-72,010.50

\$72,010.50

(72,010.50)

(\$72,010.50)

-Local

Value

Current

Period Value

0.00

132,060.06
132,060.06
(132,060.06)
(132,060.06)
0.00
Year-To-Date
Value*
-132,060.06
132,060.06
(132,060.06)
(132,060.06)
-Page
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GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 8/1/09 to 8/31/09
Portfolio Activity Detail - Brazilian Real
INFLOWS & OUTFLOWS

Settlement

Date

8/20

Type

Spot FX

Description

LINKED CURRENCY TRANSACTION - BUY

BUY BRL SELL USD

EXCHANGE RATE 1.833900000

DEAL 08/12/09 VALUE 08/17/09

Quantity

(72,010.500)

Per Unit

Amount USD

Local Value

PRINCIPAL

Amount USD

Local Value

72,010.50

132,060.06

INCOME

Amount USD

Local Value

Currency

Gain/Loss USD

TRADE ACTIVITY - Brazilian Real

Per Unit

Trade

Date

Settlement

Date

8/20

Type

Settled Securities Purchased

8/12

Purchase

Description

KFW - BRL

MEDIUM TERM NOTE 9 1/8% FEB 5 2010

DTD 10/05/2007

HELD BY EUROCLEAR ISIN:XS0323929546

SEDOL:B284W67

Quantity

125,000.000

Amount USD

Local Value

57.61

105.648
Market
Cost USD
Local Value
(72,010.50)
(132,060.06)
Currency
Gain/Loss USD
Page 23 of 34

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 8/1/09 to 8/31/09
Portfolio Activity Summary - N ZEALAND DOLLAR
PRINCIPAL

US Dollar Value

Current

Transactions

Income

OUTFLOWS

Total Outflows

Tax Payments

\$0.00

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.

\$0.00

-60,244.23

(158,455.10)

(\$98,210.87)

-0.00

0.00

95,000.00

(246,388.23)

(151,388.23)

-Period

Value

Beginning Cash Balance

INFLOWS

Foreign Exchange - Inflows

Total Inflows

-Year-To-Date

Value*

-310.33

\$0.00

98,216.82

\$98,527.15

(316.28)

(\$316.28)

0.00

Local

Value

Current

Period Value

0.00

Year-To-Date

Value*

-532.73

151,354.25

151,886.98

0.00

(498.75)

(498.75)

Page

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GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 8/1/09 to 8/31/09

Portfolio Activity Summary - N ZEALAND DOLLAR
INCOME

US Dollar Value

Current

Transactions

Beginning Cash Balance

Ending Cash Balance

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

Portfolio Activity Detail - N ZEALAND DOLLAR

No Activity This Period

Period Value

--Year-To-Date

Value*

--Local

Value

Current

Period Value

0.00

0.00

Year-To-Date

Value*

--Page

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GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 8/1/09 to 8/31/09
Portfolio Activity Summary - Norwegian Krone
PRINCIPAL

US Dollar Value

Current

Transactions

Beginning Cash Balance

INFLOWS

Total Inflows

Foreign Exchange - Inflows

TRADE ACTIVITY

Total Trade Activity

Period Value

-100,000.00

\$100,000.00

Settled

Securities Purchased

Ending Cash Balance

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

INCOME

US Dollar Value

Current

Transactions

Beginning Cash Balance

Ending Cash Balance

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

Period Value

--Year-To-Date

Value*

--Local

Value

Current

Period Value

0.00

0.00

Year-To-Date

Value*

-- (100,000.00)

(\$100,000.00)

-Year-To-Date

Value*

-100,000.00

\$100,000.00

(100,000.00)

(\$100,000.00)

-Local

Value

Current

Period Value

0.00

611,000.00
611,000.00
(611,000.00)
(611,000.00)
0.00
Year-To-Date
Value*
-611,000.00
611,000.00
(611,000.00)
(611,000.00)
-Page
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GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 8/1/09 to 8/31/09
Portfolio Activity Detail - Norwegian Krone
INFLOWS & OUTFLOWS

Settlement

Date

8/11

Type

Spot FX

Description

SPOT CURRENCY TRANSACTION - BUY

BUY NOK SELL USD

EXCHANGE RATE 6.110000000

DEAL 08/07/09 VALUE 08/11/09

Quantity

(100,000.000)

Per Unit

Amount USD

Local Value

PRINCIPAL

Amount USD

Local Value

100,000.00

611,000.00

INCOME

Amount USD

Local Value

Currency

Gain/Loss USD

TRADE ACTIVITY - Norwegian Krone

Per Unit

Trade

Date

Settlement

Date

8/13

Type

Settled Securities Purchased

8/13

Purchase

Description

JP MORGAN CHASE BANK - NOK

LONDON TIME DEPOSITS 0.8000%

DATED 08/13/2009 MATURITY 02/16/2010

HELD BY LONDON TREASURY SERVICES

Quantity

611,000.000

Amount USD

Local Value

16.573

100.00

Market
Cost USD
Local Value
(100,000.00)
(611,000.00)
Currency
Gain/Loss USD
Page 27 of 34

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 8/1/09 to 8/31/09
Portfolio Activity Summary - POUND STERLING
PRINCIPAL

US Dollar Value

Current

Transactions

Beginning Cash Balance

INFLOWS

Total Inflows

Income

\$0.00

OUTFLOWS

Total Outflows

Tax Payments

\$0.00

Ending Cash Balance

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

INCOME

US Dollar Value

Current

Transactions

Beginning Cash Balance

Ending Cash Balance

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

Period Value

--Year-To-Date

Value*

--Local

Value

Current

Period Value

0.00

0.00

Year-To-Date

Value*

---Period

Value

-Year-To-Date

Value*

-6.55

\$6.55

(0.67)

(\$0.67)

-0.00

6.18

0.00

Local

Value

Current

Period Value

6.18
Year-To-Date
Value*
-4.39
4.39
(0.45)
(0.45)
-Page
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GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 8/1/09 to 8/31/09
Portfolio Activity Detail - POUND STERLING
No Activity This Period
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GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 8/1/09 to 8/31/09
Settled Foreign Exchange Contracts
Currency

Trade Date

Settle Date Counter Currency

Trade Related

NORWEGIAN KRONE

U S DOLLAR

AUSTRALIA DOLLAR

U S DOLLAR

BRAZILIAN REAL

U S DOLLAR

Aug. 7 09

Aug. 11 09

Aug. 7 09

Aug. 11 09

Aug. 12 09

Aug. 20 09

NOK

USD

AUD

USD

BRL

USD

611,000.00

(100,000.00)

119,047.61

(100,000.00)

132,060.06

(72,010.50)

6.110000

0.840000

1.833900

6.110000

0.840000

1.833900

(100,000.00)

(100,000.00)

(72,010.50)

100,000.00

100,000.00

72,010.50

Amount

Counter Amount Contract Rate Revaluation Rate

Contracted Base

Amount USD

Revalued

Amount USD

Currency G/L

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GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 8/1/09 to 8/31/09

In Case of Errors or Questions About Your Electronic Transfers.

Contact your J.P. Morgan Team at one of the telephone numbers on the front of this statement or write us at [REDACTED], 1/OPS, Newark, DE 19713-2107 as soon as you can, if you

think your statement is wrong or if you need more information about a transfer on the statement. We must hear from you no later than 60 days after we sent you the FIRST statement on which the error

or problem appeared. (1) Tell us your name and account number. (2) Describe the error or the transfer you are unsure about, and explain as clearly as you can why you believe it is in error or why you

need more information. (3) tell us the dollar amount of the suspected error. If you contact us orally, you must send us your complaint or question in writing within 10 business days in order to preserve

your rights. We will investigate your complaint and will correct any error promptly. If we take more than 10 business days to do this (20 days for purchases using your debit card or for international

transactions), we will credit your account for the amount you think is in error, so that you will have the use of money during the time it takes us to complete our investigation.

In case of errors or questions about your statement, including your line of credit.

If you think that your statement is incorrect or if you need more information about a transaction on your statement including a line of credit transaction, you must write to us on a separate sheet describing

the error and send it to: J.P. Morgan's Private Bank, [REDACTED], [REDACTED], 1/OPS3, Newark, DE 19713-2107. We must hear from you no later than 60 days after the statement on which the

error or problem appeared is sent. You can contact your client service specialist but doing so will not preserve your rights.

Please review your account statement and promptly report any inaccuracy or discrepancy including possible unauthorized trading activity, unrecorded dividend payments, and unaccounted cash

positions in writing to both the introducing broker, JPMSI and the clearing firm, JPMCC at the addresses shown on your statement. 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 JPMSI Account Representative or JPMSI Compliance

Department at [REDACTED].

In your letter, 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.

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GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 8/1/09 to 8/31/09

Important Information about Pricing and Valuations

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

Prices, some of which are provided by pricing services or other sources which we deem reliable, are not guaranteed for accuracy or as realizable values.

Market value information (including without limitation, prices, exchange rates, accrued income and bond ratings) furnished herein has been obtained from sources that J.P. Morgan believes to be reliable and is furnished for the exclusive use of the client.

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.

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 current value for Real Estate, Mineral Interests and Miscellaneous Assets may not reflect the most current value of the asset.

Valuations of over-the-counter derivative transactions, including certain derivatives-related deposit products, have been prepared on a mid-market basis. These valuations are indicative values as of the close of business of the date of this statement and, except as otherwise agreed in writing, these valuations 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 or securities could be liquidated as of the date of this statement. We do not warrant their completeness or accuracy. 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.

Please review your statement promptly and report any discrepancies

immediately to an account officer whose name appears on the contact page of this statement.

The JPMorgan Funds or The JPMorgan Institutional Funds or The American Century Funds

Shares of the funds 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.

The distributor of the JPMorgan Funds is JPMorgan Distribution Services, Inc., which is an affiliate of the Bank. The Bank and its affiliates receive compensation from JPMorgan Funds for providing services. American Century Investment Services, Inc. is the distributor of the American Century Funds. American Century Investment Management Inc. serves as investment advisor to its respective fund family and receives compensation from that fund family for providing investment advisory and other services.

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GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 8/1/09 to 8/31/09

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 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. Accordingly, investors should not rely on pricing information appearing in their statements with respect to ARS.

Additional Information About Your Accounts

Securities purchased or sold through JPMSI (1) other than mutual funds, are cleared through J.P.Morgan Clearing Corp. ("JPMCC"), an affiliate of JPMSI, and (2) other than exchange-listed options, are held in your Asset Account at JPMorgan Chase Bank, N.A. Positions in exchange-listed options are held by J.P.Morgan Clearing Corp. and are not delivered to or from your Asset Account. For your convenience, however, positions in exchange-listed options are presented in this Asset Account statement together with other assets held in that account. All pertinent information about your settled and pending purchases and sales effected through your JPMSI account during the period covered by this statement, is summarized in the "Trade Activity" portion of this statement.

You should have received 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 to you. Upon written request, JPMSI will promptly supply you with the latest such information.

Shareholders of certain JPMorgan Funds are charged a redemption fee equal to 2% of the proceeds if they exchange or redeem shares of such funds within 60 days of purchase, subject to certain exceptions set forth in the prospectus of the applicable Fund. Please consult your J.P. Morgan representative for a list of the JPMorgan Funds that impose redemption fees.

JPMCC and JPMSI 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 JPMSI and JPMCC are protected by SIPC up to \$500,000 per customer, which includes up to \$100,000 of protection for cash. SIPC does not protect against losses from fluctuations in the value of the securities. Assets held in custody by JPMorgan Chase Bank, N.A. (the "Bank") 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].

To the extent applicable, please read the following disclosures 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.

JPMSI, JPMCB or their affiliates (the "J.P. Morgan Companies") may provide administrative, custodial, sales, distribution or shareholder services to JPMorgan Funds, American Century Funds, or funds established, sponsored, advised, or managed by third parties, and the J.P. Morgan Companies may be compensated for such services.

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.

Bank products and services are offered through JPMCB and its affiliates. Securities are offered by JPMSI and, to the extent noted above, cleared through JPMCC.

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

You must promptly advise JPMSI of material changes in your investment objectives or financial situation. Unless you inform JPMSI otherwise, JPMSI will consider the information currently in its files to be complete and accurate.

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GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 8/1/09 to 8/31/09

JPMSI is not a bank and is a separate legal entity from its bank or thrift affiliates, including JPMCB. The securities sold, offered, or recommended by JPMSI:

- (1) Are not insured by the Federal Deposit Insurance Corporation, or any other governmental agency;
- (2) Are not deposits or other obligations of JPMSI's bank or thrift affiliates (unless otherwise indicated), and are not guaranteed by or the responsibility of any such affiliates (unless explicitly stated otherwise); and
- (3) Involve investment risks, including possible loss of the principal invested.

JPMSI's banking affiliates may be lenders to issuers of securities that JPMSI underwrites, in which case proceeds of offerings underwritten by JPMSI may be used for the repayment of such loans, and you should refer to the disclosure documents relating to particular securities for discussion of any such lending relationships. The Federal Reserve requires that JPMSI obtain your consent before it can obtain certain information from its bank or thrift affiliates, including their credit evaluation of you. We will assume that your continuing to transact business with JPMSI will constitute your consent to the sharing of such information by JPMSI and its bank or thrift affiliates, to the extent permitted by law.

DEPOSITS IN FOREIGN BRANCHES ARE NOT INSURED BY THE FDIC, THE FEDERAL RESERVE BOARD OR ANY OTHER GOVERNMENTAL AGENCY; AMOUNTS IN THE TIME DEPOSITS DO NOT HAVE THE BENEFIT OF ANY DOMESTIC PREFERENCE APPLICABLE TO U.S. BANKS.

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