

GHISLAINE MAXWELL



JPMorgan Chase Bank, N.A.

GHISLAINE MAXWELL

[REDACTED] (Reviewed)

For the Period 11/1/11 to 11/30/11

Asset Account

J.P. Morgan Team

Paul Morris

Ian Hirschfield

Janet Young

Gina Magliocco

Online access

Banker

Investment Specialist

Client Service Team

Client Service Team

www.MorganOnline.com

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

[REDACTED]
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Account Summary

Holdings

Equity

Alternative Assets

Cash & Fixed Income

Portfolio Activity

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GHISLAINE MAXWELL ACCT. [REDACTED]
 For the Period 11/1/11 to 11/30/11
 Account Summary
 Asset Allocation
 Equity
 Alternative Assets
 Cash & Fixed Income
 Market Value
 Accruals
 Market Value with Accruals
 Beginning
 Market Value
 723,367.50
 51,256.00
 2,603,425.93
 \$3,378,049.43
 22,021.62
 \$3,400,071.05
 Ending
 Market Value
 1,631,152.30
 48,724.00
 3,282,112.87
 \$4,961,989.17
 20,212.45
 \$4,982,201.62
 Current
 Portfolio Activity
 Beginning Market Value
 Contributions
 Withdrawals & Fees
 Securities Transferred In
 Securities Transferred Out
 Net Contributions/Withdrawals
 Income & Distributions
 Change In Investment Value
 Ending Market Value
 Accruals
 Market Value with Accruals
 Period Value
 3,378,049.43
 344,458.81
 (440.79)
 4,432,966.90
 (3,088,764.77)
 \$1,688,220.15
 8,979.21
 (113,259.62)
 \$4,961,989.17
 20,212.45
 \$4,982,201.62

Change
In Value
907,784.80
(2,532.00)
678,686.94
\$1,583,939.74
(1,809.17)
\$1,582,130.57
Equity
Year-to-Date
Value
1,946,279.39
1,149,972.16
(153,417.52)
16,689,293.77
(15,138,209.44)
\$2,547,638.97
84,578.24
383,492.57
\$4,961,989.17
20,212.45
\$4,982,201.62
Estimated
52,169.67
55,587.39
\$107,757.06
Current
Annual Income Allocation
34%
1%
65%
100%
Alternative
Assets
Cash &
Fixed Income
Asset Allocation
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GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 11/1/11 to 11/30/11
Account Summary
Tax Summary
Domestic Dividends/Distributions
Foreign Dividends
Currency Gain/Loss
Interest Income
Accrued Interest Current Year
Taxable Income
Tax-Exempt Income
Bond Premium Amortization
Accrued Interest Subsequent Year
Tax-Exempt Income
CONTINUED
Current
Period Value
430.00
105.77
(0.84)
8,192.33
\$8,727.26
2,866.67
(17.50)
(2,597.22)
\$251.95
Year-to-Date
Value
9,649.03
105.77
17.80
83,772.06
(9,218.37)
\$84,326.29
2,866.67
(17.50)
(2,597.22)
\$251.95
Unrealized Gain/Loss
To-Date Value
(\$253,087.31)
ST Realized Gain/Loss
LT Realized Gain/Loss
Realized Gain/Loss
Current
Period Value
(97,962.97)
(\$97,962.97)
Year-to-Date
Value
19,728.75

(63,328.29)
(\$43,599.54)
Cost Summary
Equity
Cash & Fixed Income
Total
3,252,334.96
Cost
780,736.45
\$4,033,071.41
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GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 11/1/11 to 11/30/11

Equity Summary

Asset Categories

US Large Cap Equity

US Small/Mid Cap Equity

Non-US Equity

Preferred Stocks

Concentrated & Other Equity

Unclassified

Total Value

Market Value/Cost

Market Value

Tax Cost

Unrealized Gain/Loss

Estimated Annual Income

Accrued Dividends

Yield

Beginning

Market Value

58,286.00

7,050.00

32,320.00

422,405.00

203,306.50

0.00

\$723,367.50

Ending

Market Value

283,435.07

5,010.00

501,612.46

404,636.00

192,845.50

243,613.27

\$1,631,152.30

Current

Period Value

1,631,152.30

780,736.45

(113,198.95)

52,169.67

2,995.61

3.18%

US Large Cap Equity

Equity as a percentage of your portfolio - 34 %

Change

In Value

225,149.07

(2,040.00)

469,292.46

(17,769.00)

(10,461.00)

243,613.27

\$907,784.80

Current

Allocation

6%

1%

10%

8%

4%

5%

34%

Preferred Stocks

Unclassified

Concentrated & Other Equity

US Small/Mid Cap Equity

Non-US Equity

Asset Categories

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GHISLAINE MAXWELL

ACCT. [REDACTED]

For the Period 11/1/11 to 11/30/11

Note:

P

**

indicates position adjusted for Pending Trade Activity.

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

Equity Detail

Price

US Large Cap Equity

APACHE CORP

AT&T INC

00206R-10-2 T

P AUTOZONE INC

053332-10-2 AZO

BANK OF AMERICA CORP

BB & T CORP

BROADCOM CORP

060505-10-4 BAC

23.17

054937-10-7 BBT

30.35

CL A

111320-10-7 BRCM

CAPITAL ONE FINANCIAL CORP

CHEVRON CORP

CITIGROUP INC NEW

14040H-10-5 COF

102.82

166764-10-0 CVX

27.48

172967-42-4 C

358.000

9,837.84

N/A **

N/A

116.000

11,927.12

N/A **

N/A

44.66

114.000

5,091.24

N/A **

N/A

22.80

5.70

375.84
93.96
14.32
0.45%
3.15%
0.15%
250.000
7,586.25
N/A **
N/A
90.00
1.19%
309.000
7,159.53
N/A **
N/A
328.38
5.44
944.000
5,135.36
N/A **
N/A **
N/A
N/A
37.76
9.44
197.76
0.74%
2.76%
99.44
037411-10-5 APA
28.98
1,000.000
28,980.00
31,610.00
(2,630.00)
1,720.00
5.94%
95.000
9,446.80
N/A **
N/A
57.00
0.60%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Inc.

Accrued Div.
Yield
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GHISLAINE MAXWELL

ACCT. [REDACTED]

For the Period 11/1/11 to 11/30/11

Price

US Large Cap Equity

COCA-COLA CO

191216-10-0 K0

COGNIZANT TECHNOLOGY SOLUTIONS CORP

CL A

P

P

192446-10-2 CTSH

COMCAST CORP

CL A

20030N-10-1 CMCS A

P

DOMINION RESOURCES INC VA

E I DU PONT DE NEMOURS & CO

E M C CORP MASS

EXXON MOBIL CORP

HUMANA INC

25746U-10-9 D

47.72

263534-10-9 DD

23.01

268648-10-2 EMC

80.44

30231G-10-2 XOM

88.68

444859-10-2 HUM

P

JOHNSON CONTROLS INC

KROGER CO

NIKE INC B

478366-10-7 JCI

23.18

501044-10-1 KR

96.18

654106-10-3 NKE

OCCIDENTAL PETROLEUM CORP

674599-10-5 OXY

98.90

144.000

14,241.60

N/A **

N/A

264.96

1.86%

N/A **

N/A

265.000

6,142.70
N/A **
N/A
121.90
30.48
1.98%
1.50%
31.48
301.000
9,475.48
N/A **
N/A
216.72
2.29%
N/A **
N/A
1.13%
190.000
15,283.60
N/A **
N/A
357.20
2.34%
468.000
10,768.68
N/A **
N/A
224.000
10,689.28
N/A **
N/A
51.62
N/A **
N/A
89.64
367.36
91.84
3.44%
3.82%
67.35
22.67
102.000
6,869.70
N/A **
N/A **
N/A
N/A
1.99%
Quantity
Value
Adjusted Tax Cost

Original Cost
Unrealized
Gain/Loss
Est. Annual Inc.
Accrued Div.
Yield
67.23
204.000
13,714.92
N/A **
N/A
383.52
95.88
2.80%
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GHISLAINE MAXWELL

ACCT. [REDACTED]

For the Period 11/1/11 to 11/30/11

Price

US Large Cap Equity

P ORACLE CORP

68389X-10-5 ORCL

PROSHARES ULTRASHORT S&P 500

PROSHARES TRUST

QUALCOMM INC

SCHLUMBERGER LTD

TIME WARNER INC

74347R-88-3 SDS

45.01

74347X-23-7 QID

54.80

747525-10-3 QCOM

75.33

806857-10-8 SLB

34.82

NEW

887317-30-3 TWX

P

UNION PACIFIC CORP

UNITEDHEALTH GROUP INC

UNITED TECHNOLOGIES CORP

VERIZON COMMUNICATIONS INC

WALT DISNEY CO

907818-10-8 UNP

48.77

91324P-10-2 UNH

76.60

913017-10-9 UTX

37.73

92343V-10-4 VZ

35.85

254687-10-6 DIS

229.000

8,209.65

N/A **

N/A

91.60

1.12%

N/A **

N/A

162.000

12,409.20

N/A **

N/A

311.04

77.76

2.51%
5.30%
198.000
9,656.46
N/A **
N/A
103.41
109.000
11,271.69
N/A **
N/A
261.60
65.40
128.70
2.32%
1.33%
290.000
10,097.80
N/A **
N/A
113.000
8,512.29
N/A **
N/A
176.000
9,644.80
N/A **
N/A
151.36
37.84
113.00
28.25
272.60
68.15
1.57%
1.33%
2.70%
200.000
9,002.00
26,203.50
(17,201.50)
19.92
1,000.000
19,920.00
44,809.50
(24,889.50)
31.35
N/A **
N/A
0.77%
Quantity

Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Inc.
Accrued Div.
Yield
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GHISLAINE MAXWELL

ACCT. [REDACTED]

For the Period 11/1/11 to 11/30/11

Price

US Large Cap Equity

WELLS FARGO & CO

Total US Large Cap Equity

949746-10-1 WFC

\$283,435.07

\$102,623.00

(\$44,721.00)

\$5,786.48

\$694.34

US Small/Mid Cap Equity

GERON CORP

374163-10-3 GERN

Non-US Equity

P

P

ACCENTURE PLC-CL A

ACE LTD NEW

AKZO NOBEL N V

G1151C-10-1 ACN

69.53

H0023R-10-5 ACE

50.51

ISIN NL0000009132/SEDOL 5458314

N01803-90-2 EUR

ALLIANZ SE HOLDING

ISIN DE0008404005 SEDOL 5231485

D03080-90-6 EUR

ATLAS COPCO AB-A SHS

ISIN SE0000101032 SEDOL B1QGR41

W10020-92-8 SEK

21.43

442.000

9,470.63

N/A **

N/A

102.59

77.000

7,899.44

N/A **

N/A

149.000

7,525.62

N/A **

N/A

N/A **

N/A

2.01%

57.93
N/A **
N/A
2.33%
2.04%
25.86
478.000
12,361.08
N/A **
N/A
229.44
1.86%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Inc.
Accrued Div.
Yield
1.67
3,000.000
5,010.00
18,129.32
(13,119.32)
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GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 11/1/11 to 11/30/11
Price
Non-US Equity
AVIVA PLC
ISIN GB0002162385 SEDOL 0216238
G2307K-92-2 GBP
BAYER AG REGISTERED SHS
ISIN DE000BAY0017 SEDOL 5069211
072733-91-8 EUR
BRITISH AMERICAN TOBACCO PLC
ISIN GB0002875804 SEDOL 0287580
G1510J-91-2 GBP
CAP GEMINI S A
ISIN FR0000125338 SEDOL 4163437
F13587-92-2 EUR
CENTRICA
ISIN GB00B033F229 SEDOL B033F22
15639K-90-4 GBP
CINEWORLD GROUP PLC
ISIN GB00B15FWH70 SEDOL B15FWH7
172145-91-4 GBP
COVIDIEN PLC NEW
CREDIT SUISSE GROUP AG
G2554F-11-3 COV
24.13
ISIN CH0012138530 SEDOL 7171589
H3698D-93-0 CHF
DRAX GROUP PLC
ISIN GB00B1VNSX38 SEDOL B1VNSX3
G2904K-92-9 GBP
ERICSSON LM-B SHS
ISIN SE0000108656 SEDOL 5959378
W26049-91-1 SEK
Page 9 of 66
10.73
793.000
8,507.47
N/A **
N/A
8.80
5,300.000
46,639.02
N/A **
N/A
230.000
5,549.41
N/A **
N/A
45.55
236.000

10,749.80
N/A **
N/A
212.40
1.98%
3.19
4,500.000
14,349.83
N/A **
N/A
4.75
1,556.000
7,385.88
N/A **
N/A
37.82
217.000
8,206.96
N/A **
N/A
46.32
293.000
13,571.45
N/A **
N/A
65.52
163.000
10,679.29
N/A **
N/A
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Inc.
Accrued Div.
Yield
4.90
6,000.000
29,414.50
N/A **
N/A

GHISLAINE MAXWELL

ACCT. [REDACTED]

For the Period 11/1/11 to 11/30/11

Price

Non-US Equity

GDF SUEZ

ISIN FR0010208488 SEDOL B0C2CQ3

36827E-91-4 EUR

P GLAXOSMITHKLINE PLC

ISIN GB0009252882/SEDOL 0925288

G3910J-90-6 GBP

JAPAN TOBACCO INC

ISIN JP3726800000 SEDOL 6474535

J27869-91-6 JPY

JFE HOLDINGS INC

ISIN JP3386030005 SEDOL 6543792

476990-91-6 JPY

MARINE HARVEST ASA

ISIN N00003054108 SEDOL B02L486

693045-91-6 NOK

MARKS & SPENCER PLC - GBP

ISIN GB0031274896 SEDOL 3127489

G5824M-92-5 GBP

MARSTON'S PLC

ISIN GB00B1JQDM80 SEDOL B1JQDM8

G58512-91-7 GBP

MITSUBISHI UFJ FINANCIAL GROUP

ISIN JP3902900004 SEDOL 6335171

J44497-92-3 JPY

mitsui & co

ISIN JP3893600001 SEDOL 6597302

J43787-91-0 JPY

15.23

500.000

7,613.04

N/A **

N/A

4.23

1,400.000

5,915.24

N/A **

N/A

5.19

1.51

4,350.000

30,000.000

22,591.22

45,202.26

N/A **

N/A **

N/A

426.54
N/A
0.43
25,000.000
10,825.85
N/A **
N/A
17.89
200.000
3,578.51
N/A **
N/A
4,695.35
2.000
9,390.70
N/A **
N/A
22.07
N/A **
N/A
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Inc.
Accrued Div.
Yield
27.98
289.000
8,086.14
N/A **
N/A
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GHISLAINE MAXWELL

ACCT. [REDACTED]

For the Period 11/1/11 to 11/30/11

Price

Non-US Equity

NESTLE SA-REG

ISIN CH0038863350 SEDOL 7123870

H57312-92-0 CHF

NISSAN MOTOR CO LTD

ISIN JP3672400003 SEDOL 6642860

J57160-91-3 JPY

PERNOD-RICARD SA

ISIN FR0000120693 SEDOL 4682329

F72027-91-9 EUR

PHILIPS ELECTRONICS N.V.

ISIN NL0000009538 SEDOL 5986622

N6983Q-91-5 EUR

PPR SA

ISIN FR0000121485 SEDOL 5505072

F74953-93-0 EUR

QBE INSURANCE GROUP LTD

ISIN AU000000QBE9 SEDOL 6715740

Q78063-91-6 AUD

P

RESEARCH IN MOTION LIMITED

RIO TINTO PLC

760975-10-2 RIMM

52.52

ISIN GB0007188757 SEDOL 0718875

766994-90-9 GBP

P

P

ROCHE HOLDINGS AG-GENUSSS

ISIN CH0012032048 SEDOL 7110388

H69293-93-6 CHF

ROYAL DUTCH SHELL PLC - A

ISIN GB00B03MLX29 SEDOL B03MLX2

G7690A-91-0 GBP

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34.98

N/A **

N/A

159.31

N/A **

N/A

191.000

10,030.52

N/A **

N/A

17.86

400.000

7,144.00
29,496.00
(22,352.00)
13.83
400.000
5,530.98
N/A **
N/A
149.69
38.000
5,688.29
N/A **
N/A
20.26
337.000
6,827.47
N/A **
N/A
340.23
3.70%
94.28
102.000
9,617.00
N/A **
N/A
8.89
1,200.000
10,665.98
N/A **
N/A
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Inc.
Accrued Div.
Yield
56.20
186.000
10,453.11
N/A **
N/A
378.06
3.29%

GHISLAINE MAXWELL

ACCT. [REDACTED]

For the Period 11/1/11 to 11/30/11

Price

Non-US Equity

P ROYAL DUTCH SHELL PLC -A

ISIN GB00B03MLX29 SEDOL B09CBL4

780259-99-0 EUR

RSA INSURANCE GROUP PLC

ISIN GB0006616899 SEDOL 0661689

G8566X-91-9 GBP

SANOFI

ISIN FR0000120578 SEDOL 5671735

F5548N-91-1 EUR

SCHNEIDER S A

ISIN FR0000121972 SEDOL 4834108

F86921-91-7 EUR

SHISEIDO COMPANY LIMITED

ISIN JP3351600006 SEDOL 6805265

824841-91-0 JPY

SODEXHO

ISIN FR0000121220/SEDOL 7062713

F84941-91-7 EUR

SOLVAY SA

ISIN BE0003470755 SEDOL 4821100

834437-91-5 EUR

STANDARD CHARTERED PLC

ORD U\$ 0.50

ISIN GB0004082847 SEDOL 0408284

G84228-92-6 GBP

STORA ENSO OYJ

R SHS

ISIN FI0009005961 SEDOL 5072673

X21349-90-1 EUR

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6.23

933.000

5,812.57

N/A **

N/A

21.77

555.000

12,080.99

N/A **

N/A

93.77

77.000

7,220.51

N/A **

N/A

72.58

175.000
12,702.27
N/A **
N/A
18.25
400.000
7,301.30
N/A **
N/A
56.54
164.000
9,272.28
N/A **
N/A
70.12
156.000
10,938.87
N/A **
N/A
1.70
23,800.000
40,502.10
N/A **
N/A
34.84
N/A **
N/A
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Inc.
Accrued Div.
Yield

GHISLAINE MAXWELL

ACCT. [REDACTED]

For the Period 11/1/11 to 11/30/11

Price

Non-US Equity

SUN HUNG KAI PROPERTIES

ISIN HK0016000132 SEDOL 6859927

Y82594-12-1 SHKP HKD

UNILEVER PLC

ISIN GB00B10RZP78 SEDOL B10RZP7

904767-91-0 GBP

VODAFONE GROUP PLC

ISIN GB00B16GWD56 SEDOL B16GWD5

92857W-92-8 GBP

Total Non-US Equity

\$501,612.46

\$29,496.00

(\$22,352.00)

2.71

5,404.000

14,635.98

N/A **

N/A

260.68

\$930.69

\$687.22

Emerging Market Equity

P SHIRE PLC

ISIN JE00B2QKY057 SEDOL B2QKY05

G8124V-91-8 GBP

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

20.08

4,200.000

84,336.00

98,778.96

(14,442.96)

7,350.00

8.72%

33.53

N/A **

N/A

0.16%

33.61

299.000

10,049.61

N/A **
N/A
11.99
1,000.000
11,986.37
N/A **
N/A
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Inc.
Accrued Div.
Yield
25.67
10,000.000
256,700.00
261,300.00
(4,600.00)
19,690.00
7.67%
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GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 11/1/11 to 11/30/11
Price
Preferred Stocks
JPM CHASE CAPITAL XXIX
6.7% PFD
48125E-20-7 JPM PC
Total Preferred Stocks
25.44
2,500.000
63,600.00
\$404,636.00
62,500.00
\$422,578.96
1,100.00
(\$17,942.96)
4,187.50
\$31,227.50
6.58%
7.72%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Inc.
Accrued Div.
Yield
Concentrated & Other Equity
GENERAL MOTORS CO
34.18
CV PFD B
37045V-20-9 GM PB
JPMORGAN CHASE & CO
7.9% PFD STK APR 30 2049
DTD 04/23/2008
46625H-HA-1 BBB /BAA
Total Concentrated & Other Equity
\$192,845.50
\$207,909.17
(\$15,063.67)
\$14,225.00
\$1,614.05
Unclassified
DB X-TRACKERS
ISIN LU0292106167 SEDOL B3DYFK4
892352-91-5
ETFs METAL SECURITIES LTD
ISIN JE00B1VS3770 SEDOL B1VS377
131994-91-5

171.36
301.000
51,577.86
N/A **
N/A
7.35%
105.78
150,000.000
158,665.50
157,909.17
756.33
11,850.00
1,020.30
7.44%
1,000.000
34,180.00
50,000.00
(15,820.00)
2,375.00
593.75
6.95%
42.82
2,058.000
88,113.27
N/A **
N/A
Page 14 of 66

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 11/1/11 to 11/30/11
Price
Unclassified
ISHARES MARKIT IBOXX CORPORATE BOND
ISIN IE00B00FV011 SEDOL B00FV01
461278-91-3 GBP
PIMCO FUNDS GLOBAL INVESTORS SERIES
- GLOBAL INVESTMENT GRADE CREDIT
FUND
ISIN IE00B3BMD843 SEDOL B3BMD84
695421-91-7 GBP
Total Unclassified
\$243,613.27
\$0.00
\$0.00
\$0.00
0.00%
19.44
4,361.513
84,786.97
N/A **
N/A
182.24
105.000
19,135.17
N/A **
N/A
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Inc.
Accrued Div.
Yield
Page 15 of 66

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 11/1/11 to 11/30/11
Alternative Assets Summary
Beginning
Asset Categories
Hard Assets
Estimated Value
51,256.00
Alternative Assets Detail
Price
Hard Assets
BARC CALLABLE PALLDIUM CP NT
05/14/12
LNKD TO PLDMLNPM
7.4% CPN, 20% MAX, 80% BARRIER
05/03/2011
06738K-JA-0
ISHARES SILVER TRUST
Total Hard Assets
46428Q-10-9 SLV
\$48,724.00
\$64,010.03
32.00
1,000.000
32,000.00
44,010.03
83.62
20,000.000
16,724.00
20,000.00
Quantity
Estimated
Value
Cost
Ending
Estimated Value
48,724.00
Change
In Value
(2,532.00)
Current
Allocation
1%
Page 16 of 66

GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 11/1/11 to 11/30/11

Cash & Fixed Income Summary

Beginning

Asset Categories

Cash

Non-USD Cash

Non-USD Short Term

US Fixed Income

Non-US Fixed Income

Complementary Structured Strategies

Total Value

Market Value/Cost

Market Value

Tax Cost

Unrealized Gain/Loss

Estimated Annual Income

Accrued Interest

Yield

Market Value

561,111.85

776,606.24

53,169.02

630,092.50

438,785.32

143,661.00

\$2,603,425.93

Ending

Market Value

1,001,899.23

124,902.80

792,795.70

624,354.50

603,783.14

134,377.50

\$3,282,112.87

Current

Period Value

3,282,112.87

3,252,334.96

(124,602.33)

55,587.39

17,216.84

1.98%

US Fixed Income

Cash & Fixed Income as a percentage of your portfolio - 65 %

Change

In Value

440,787.38

(651,703.44)

739,626.68

(5,738.00)

164,997.82

(9,283.50)

\$678,686.94

Current

Allocation

18%

Cash

3%

16%

13%

12%

3%

65%

Non-US Fixed Income

Non-USD Cash

Complementary Structured

Strategies

Non-USD Short Term

Asset Categories

Page 17 of 66

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 11/1/11 to 11/30/11
SUMMARY BY MATURITY

1

Cash & Fixed Income

0-6 months

6-12 months¹

1-5 years¹

5-10 years¹

10+ years¹

Total Value

1

SUMMARY BY TYPE

Market

Value

2,100,083.14

50,229.21

643,193.52

269,077.50

219,529.50

\$3,282,112.87

% of Bond

Portfolio

66%

1%

19%

8%

6%

100%

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

Note:

P indicates position adjusted for Pending Trade Activity.

1

**

A - Bonds purchased at a premium show amortization.

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.

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

Cash & Fixed Income Detail

Price

Cash

US DOLLAR

PROCEEDS FROM PENDING SALES

1.00

1.00
909,572.47
92,325.76
909,572.47
92,325.76
909,572.47
92,325.76
272.87
19.79
0.03% ¹
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
Cash & Fixed Income
Cash
NON USD Cash
Corporate Bonds
Municipal Bonds
International Bonds
Complementary Structure
Total Value
Market
Value
1,001,899.23
124,902.80
270,125.00
219,529.50
1,531,278.84
134,377.50
\$3,282,112.87
% of Bond
Portfolio
30%
3%
8%
6%
49%
4%
100%
Page 18 of 66

GHISLAINE MAXWELL

ACCT. [REDACTED]

For the Period 11/1/11 to 11/30/11

Price

Cash

JPM NY MUNI MM FD - MORGAN

Total Cash

1.00

1.00

1.00

\$1,001,899.23

1.00

\$1,001,899.23

\$0.00

\$272.87

\$19.79

P

P

P

Non-USD Cash

SWISS FRANC

EURO PRINCIPAL CURRENCY

POUND STERLING

NORWEGIAN KRONE

TURKISH LIRA NEW

PRINCIPAL CURRENCY

Total Non-USD Cash

0.03%

Quantity

Value

Adjusted Tax Cost

Original Cost

Unrealized

Gain/Loss

Est. Annual Income

Accrued Interest

Yield

1.10

1.35

1.57

0.17

0.55

5,466.95

43,378.82

30,044.28

14,769.57

19,500.00

6,006.65

58,394.36

47,253.61

2,560.33

10,687.85
\$124,902.80
5,926.23
58,474.53
46,728.91
2,548.90
11,816.03
\$125,494.60
80.42
(80.17)
524.70
11.43
(1,128.18)
(\$591.80)
\$0.00
0.00%
Non-USD Short Term
JP MORGAN CHASE BANK - CAD
98.35
LONDON TIME DEPOSITS 0.6600%
DATED 11/25/2011 MATURITY 12/02/2011
HELD BY LONDON TREASURY SERVICES
Bearer
2526E9-9J-8 CAD
114,959.75
113,065.90
112,569.43
496.47
746.23
12.43
0.70%
Page 19 of 66

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 11/1/11 to 11/30/11
Price
Non-USD Short Term
JP MORGAN CHASE BANK - GBP
LONDON TIME DEPOSITS 0.3000%
DATED 11/25/2011 MATURITY 12/02/2011
HELD BY LONDON TREASURY SERVICES
Bearer
2526E9-9R-0 GBP
JP MORGAN CHASE BANK - NOK
LONDON TIME DEPOSITS 1.3000%
DATED 11/25/2011 MATURITY 12/02/2011
HELD BY LONDON TREASURY SERVICES
Bearer
2526E9-9V-1 NOK
JP MORGAN CHASE BANK - NOK
LONDON TIME DEPOSITS 1.3000%
DATED 11/30/2011 MATURITY 12/07/2011
HELD BY LONDON TREASURY SERVICES
Bearer
2526H9-9S-5 NOK
INTL BK RECON & DEVELOP - BRL
8.75% JUN 15 2012
DTD 08/20/2009
HELD BY EUROCLEAR
ISIN XS0446421157 SEDOL B435Z93
459058-9B-1 NA /AAA BRL
Total Non-USD Short Term
\$792,795.70
\$801,613.03
(\$8,817.33)
\$9,124.56
\$2,077.00
1.11%
55.81
90,000.00
50,229.21
50,106.74
122.47
4,369.53
2,017.62
7.46%
17.34
631,661.39
109,499.94
103,545.12
5,954.82
1,423.49
3.94
1.31%

17.34
591,468.05
102,532.34
102,844.87
(312.53)
1,332.91
22.14
1.37%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
157.28
265,430.01
417,468.31
432,546.87
(15,078.56)
1,252.40
20.87
0.34%
Page 20 of 66

GHISLAINE MAXWELL

ACCT. [REDACTED]

For the Period 11/1/11 to 11/30/11

Price

US Fixed Income

HSBC FINANCE CORP

MEDIUM TERM NOTE 2.9% OCT 15 2015

DTD 10/15/2010

40429X-YB-6 A /A3

GENERAL ELEC CAP CORP

MEDIUM TERM FLOATING RATE NOTE

MAY 11 2016 DTD 05/11/2007

36962G-2V-5 AA+ /AA2

BANK OF AMERICA CORP

MEDIUM TERM NOTE

3.6% NOV 15 2016

DTD 11/04/2010

06050W-DW-2 A- /BAA

BARCLAYS BANK PLC

MEDIUM TERM NOTE 2 2/1% OCT 20 2017

DTD 10/20/2010

06740P-VG-8 NA /AA3

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

110.26

100,000.00

110,258.00

110,436.27

110,503.00

(178.27)

5,000.00

1,472.20

4.16%

109.86

50,000.00

54,928.00

55,418.16

55,424.00

(490.16)

2,500.00

416.65

4.11%
89.80
150,000.00
134,700.00
150,000.00
(15,300.00)
3,750.00
427.05
4.49%
86.89
150,000.00
130,329.00
150,000.00
(19,671.00)
5,400.00
240.00
6.76%
91.35
50,000.00
45,676.00
45,394.50
281.50
326.39
17.40
2.72%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
94.12
100,000.00
94,120.00
100,000.00
(5,880.00)
2,900.00
370.50
4.57%
Page 21 of 66

GHISLAINE MAXWELL

ACCT. [REDACTED]

For the Period 11/1/11 to 11/30/11

Price

US Fixed Income

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

\$624,354.50

\$665,283.09

\$665,361.50

Non-US Fixed Income

BLUEBAY HIGH YIELD BD FD GBP HDG-DB

ISIN LU0222772518

G13289-92-4 GBP

JPM MANAGED RESERVES C

ISHARES BARCLAYS CAPITAL

051398-91-5 GBP

20.86

ISIN IE00B1FZSD53 SEDOL B1G52V0

46578W-92-2 GBP

KFW - TRY

MTN 9 3/4% JUL 16 2013

DTD 02/10/2010

HELD BY EUROCLEAR

ISIN XS0484842470 SEDOL B637YV8

14085A-9A-6 AAA /AAA TRY

55.78

200,000.00

111,553.85

135,555.56

(24,001.71)

10,687.85

4,029.81

8.48%

5,790.00

120,752.34

N/A **

N/A

10,130.64

7.54

76,334.38

79,145.17

(2,810.79)

178.97

187.90

33,627.90

N/A **

N/A

(\$40,928.59)

\$22,376.39

\$3,888.20

4.74%

108.69

50,000.00

54,343.50

54,034.16

54,040.00

309.34

2,500.00

944.40

4.36%

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 11/1/11 to 11/30/11
 Price
 Non-US Fixed Income
 INTER AMERICAN DEVELOPMENT BANK- INR
 MEDIUM TERM NOTE 3% MAR 25 2014
 DTD 03/25/2010
 HELD BY EUROCLEAR
 ISIN XS0495010562 SEDOL B5114T3
 U45818-9G-5 AAA /AAA INR
 INTER AMERICAN DEVEL BK - IDR
 MEDIUM TERM NOTE 6.50% JUN 04 2014
 DTD 06/04/2010
 HELD BY EUROCLEAR
 ISIN XS0513770957 SEDOL B4YWHC0
 45818W-9K-4 AAA /AAA IDR
 Total Non-US Fixed Income
 \$603,783.14
 \$508,045.01
 (\$58,642.11)
 \$23,813.57
 \$11,231.85
 Complementary Structured Strategies
 MS 7YNC1Y STEP-UP NOTE 09/13/17
 INITIAL RATE 2.75% CPN
 WHERE MAX RATE IS 6% PER ANNUM
 DD 9/8/10
 61745E-6Q-9 A- /A2
 4.39%
 0.01 1,300,000,000.00
 139,399.00
 150,112.11
 (10,713.11)
 9,275.52
 4,561.70
 7.61%
 1.82
 6,700,000.00
 122,115.67
 143,232.17
 (21,116.50)
 3,850.20
 2,640.34
 5.27%
 Quantity
 Value
 Adjusted Tax Cost
 Original Cost
 Unrealized
 Gain/Loss
 Est. Annual Income

Accrued Interest

Yield

89.59

150,000.00

134,377.50

150,000.00

(15,622.50)

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GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 11/1/11 to 11/30/11
Portfolio Activity Summary - U S Dollar
Beginning Cash Balance

PRINCIPAL

Current

Transactions

Income

INFLOWS

7,911.27

Contributions

Foreign Exchange - Inflows

Total Inflows

OUTFLOWS **

Withdrawals

Interest Purchased

Foreign Exchange - Outflows

Total Outflows

TRADE ACTIVITY

Settled Sales/Maturities/Redemptions

Settled Securities Purchased

Total Trade Activity

Ending Cash Balance

214,555.00

(219,967.00)

(\$5,412.00)

\$909,572.47

* 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

576,179.13

(371,487.00)

\$204,692.13

-\$0.00

\$0.00

\$0.00

-(2,597.22)

(\$2,597.22)

298,152.58

50,406.99

\$356,470.84

58,572.18

671,428.31

69,708.35

\$799,708.84

(150,000.00)

(2,597.22)

(144,773.93)

(\$297,371.15)

\$0.00

\$0.00

\$0.00

\$0.00

Period

Value

561,110.85

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 11/1/11 to 11/30/11
Portfolio Activity Summary - U S Dollar
Current

Cost Adjustments
Amortization
Cost Adjustments
Total Cost Adjustments
(\$17.50)

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

Portfolio Activity Detail - U S Dollar
INFLOWS & OUTFLOWS

Type
Settle Date Selection Method

11/1
11/1
11/1
11/2
11/2
11/14

Div Domestic
Interest Income
Interest Income
Spot FX
Spot FX
Corporate Interest

Description
AT&T INC @ 0.43 PER SHARE (ID: 00206R-10-2)
DEPOSIT SWEEP INTEREST FOR OCT. @ .03% RATE ON
NET AVG COLLECTED BALANCE OF \$548,648.75 AS OF
11/01/11
COUNTRYWIDE CAPITAL V 7% PFD @ 0.4375 PER SHARE
(ID: 222388-20-9)
SPOT CURRENCY TRANSACTION - SELL BUY USD SELL
IDR EXCHANGE RATE 860.0900000000 DEAL 10/31/11
VALUE 10/31/11 (ID: 0IDRPR-AA-9)
SPOT CURRENCY TRANSACTION - SELL BUY USD SELL
IDR EXCHANGE RATE 884.000001000 DEAL 10/31/11
VALUE 10/31/11 (ID: 0IDRPR-AA-9)
GENERAL ELEC CAP CORP MEDIUM TERM FLOATING RATE
NOTE MAY 11 2016 DTD 05/11/2007 AS OF 11/11/11
(ID: 36962G-2V-5)

Page 25 of 66
50,000.000
0.001
63.12
(419,625,000.000)
(47,183.34)
47,233.79
4,200.000
(28,114,875.000)

(3,161.28)
0.438
1,837.50
3,173.20
Quantity
Cost
1,000.000
Per Unit
Amount
0.43
PRINCIPAL
Amount
430.00
13.98
INCOME
Amount
Period Value
(17.50)
Year-To-Date
Value*
(17.50)
889,679.04
\$889,661.54

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 11/1/11 to 11/30/11
INFLOWS & OUTFLOWS

Type

Settle Date Selection Method

11/15

11/15

11/15

11/15

11/15

11/15

11/15

11/15

11/15

11/15

11/15

11/15

11/15

Receipt of Assets

Receipt of Assets

Receipt of Assets

Receipt of Assets

Receipt of Assets

Receipt of Assets

Receipt of Assets

Receipt of Assets

Receipt of Assets

Receipt of Assets

Receipt of Assets

Receipt of Assets

Receipt of Assets

Description

BROADCOM CORP CL A JPMORGAN CHASE BANK TRADE
DATE 11/15/11 (ID: 111320-10-7)

COGNIZANT TECHNOLOGY SOLUTIONS CORP CL A
JPMORGAN CHASE BANK TRADE DATE 11/15/11
(ID: 192446-10-2)

ORACLE CORP JPMORGAN CHASE BANK TRADE DATE
11/15/11 (ID: 68389X-10-5)

QUALCOMM INC JPMORGAN CHASE BANK TRADE DATE
11/15/11 (ID: 747525-10-3)

COMCAST CORP CL A JPMORGAN CHASE BANK TRADE
DATE 11/15/11 (ID: 20030N-10-1)

CAPITAL ONE FINANCIAL CORP JPMORGAN CHASE BANK
TRADE DATE 11/15/11 (ID: 14040H-10-5)

SCHLUMBERGER LTD JPMORGAN CHASE BANK TRADE DATE
11/15/11 (ID: 806857-10-8)

BB & T CORP JPMORGAN CHASE BANK TRADE DATE
11/15/11 (ID: 054937-10-7)

BANK OF AMERICA CORP JPMORGAN CHASE BANK TRADE
DATE 11/15/11 (ID: 060505-10-4)

EXXON MOBIL CORP JPMORGAN CHASE BANK TRADE DATE
11/15/11 (ID: 30231G-10-2)
APACHE CORP JPMORGAN CHASE BANK TRADE DATE
11/15/11 (ID: 037411-10-5)
AUTOZONE INC JPMORGAN CHASE BANK TRADE DATE
11/15/11 (ID: 053332-10-2)
COCA-COLA CO JPMORGAN CHASE BANK TRADE DATE
11/15/11 (ID: 191216-10-0)

237.000

0.00

176.000

0.00

360.000

0.00

114.000

0.00

113.000

0.00

309.000

0.00

944.000

0.00

190.000

0.00

95.000

0.00

22.000

0.00

204.000

0.00

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Quantity

Cost

Per Unit

Amount

250.000

0.00

102.000

0.00

PRINCIPAL

Amount

INCOME

Amount

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 11/1/11 to 11/30/11
INFLOWS & OUTFLOWS

Type
Settle Date Selection Method

11/15
11/15
11/15
11/15
11/15
11/15
11/15
11/15
11/15
11/15
11/15
11/15
11/15
11/15

Receipt of Assets
Receipt of Assets
Receipt of Assets
Receipt of Assets
Receipt of Assets
Receipt of Assets
Receipt of Assets
Receipt of Assets
Receipt of Assets
Receipt of Assets
Receipt of Assets
Receipt of Assets
Receipt of Assets
Receipt of Assets

Description

E M C CORP MASS JPMORGAN CHASE BANK TRADE DATE
11/15/11 (ID: 268648-10-2)
E I DU PONT DE NEMOURS & CO JPMORGAN CHASE BANK
TRADE DATE 11/15/11 (ID: 263534-10-9)
HUMANA INC JPMORGAN CHASE BANK TRADE DATE
11/15/11 (ID: 444859-10-2)
JOHNSON CONTROLS INC JPMORGAN CHASE BANK TRADE
DATE 11/15/11 (ID: 478366-10-7)
KROGER CO JPMORGAN CHASE BANK TRADE DATE
11/15/11 (ID: 501044-10-1)
NIKE INC B JPMORGAN CHASE BANK TRADE DATE
11/15/11 (ID: 654106-10-3)
OCCIDENTAL PETROLEUM CORP JPMORGAN CHASE BANK
TRADE DATE 11/15/11 (ID: 674599-10-5)
WELLS FARGO & CO JPMORGAN CHASE BANK TRADE DATE
11/15/11 (ID: 949746-10-1)
UNION PACIFIC CORP JPMORGAN CHASE BANK TRADE
DATE 11/15/11 (ID: 907818-10-8)
UNITED TECHNOLOGIES CORP JPMORGAN CHASE BANK

TRADE DATE 11/15/11 (ID: 913017-10-9)
WALT DISNEY CO JPMORGAN CHASE BANK TRADE DATE
11/15/11 (ID: 254687-10-6)
DOMINION RESOURCES INC VA JPMORGAN CHASE BANK
TRADE DATE 11/15/11 (ID: 25746U-10-9)
UNITEDHEALTH GROUP INC JPMORGAN CHASE BANK
TRADE DATE 11/15/11 (ID: 91324P-10-2)

Quantity

Cost

Per Unit

Amount

468.000

0.00

224.000

0.00

63.000

0.00

301.000

0.00

265.000

0.00

116.000

0.00

144.000

0.00

478.000

0.00

109.000

0.00

162.000

0.00

229.000

0.00

182.000

0.00

198.000

0.00

PRINCIPAL

Amount

INCOME

Amount

Page 27 of 66

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 11/1/11 to 11/30/11
INFLOWS & OUTFLOWS

Type

Settle Date Selection Method

11/15

11/15

11/15

11/15

11/15

11/15

11/15

11/15

11/16

11/16

11/16

Receipt of Assets

Receipt of Assets

Receipt of Assets

Receipt of Assets

Receipt of Assets

Receipt of Assets

Receipt of Assets

Corporate Interest

Receipt of Assets

Receipt of Assets

Misc Credit

Description

VERIZON COMMUNICATIONS INC JPMORGAN CHASE BANK

TRADE DATE 11/15/11 (ID: 92343V-10-4)

CHEVRON CORP JPMORGAN CHASE BANK TRADE DATE

11/15/11 (ID: 166764-10-0)

CITIGROUP INC NEW JPMORGAN CHASE BANK TRADE

DATE 11/15/11 (ID: 172967-42-4)

TIME WARNER INC NEW JPMORGAN CHASE BANK TRADE

DATE 11/15/11 (ID: 887317-30-3)

ACCENTURE PLC-CL A JPMORGAN CHASE BANK TRADE

DATE 11/15/11 (ID: G1151C-10-1)

COVIDIEN PLC NEW JPMORGAN CHASE BANK TRADE DATE

11/15/11 (ID: G2554F-11-3)

ACE LTD NEW JPMORGAN CHASE BANK TRADE DATE

11/15/11 (ID: H0023R-10-5)

BANK OF AMERICA CORP MEDIUM TERM NOTE 3.6% NOV

15 2016 DTD 11/04/2010 (ID: 06050W-DW-2)

DB X-TRACKERS ISIN LU0292106167 SEDOL B3DYFK4

JP MORGAN CHASE BANK LONDON TRADE DATE 11/14/11

(ID: 892352-91-5)

ETFS METAL SECURITIES LTD ISIN JE00B1VS3770

SEDOL B1VS377 JP MORGAN CHASE BANK LONDON TRADE

DATE 11/14/11 (ID: 131994-91-5)

BOOK TRANSFER CREDIT B/O: JP MORGAN INT'L BANK

LTD-BRUSSBRUSSELS BELGIUM B-121-0
ORG:/BE48945944120000 GHISLAINE MAXWELL
STREOGB: JP MORGAN INT'L BANK
LTD-BRUSSJPM INTERNATIONAL BANK BRUSSELS REF:
PMT FROM JPMORGAN/OCMT/USD298152,58/ TRN:
5912000320JS

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301.000

0.00

298,152.58

Quantity

Cost

Per Unit

Amount

283.000

0.00

116.000

0.00

358.000

0.00

290.000

0.00

123.000

0.00

236.000

0.00

113.000

0.00

150,000.000

2,058.000

0.00

0.018

2,700.00

PRINCIPAL

Amount

INCOME

Amount

GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 11/1/11 to 11/30/11

INFLOWS & OUTFLOWS

Type

Settle Date Selection Method

11/17

Accrued Int Paid

Description

BIRDVILLE TEXAS INDEPENDENT SCHOOL DIST PERM
SCH GTD FUND UNLIMITED TAX 5% FEB 15 2029 DTD
01/15/2007 HELD BY DTC BOOK ENTRY ONLY PAR CALL
02/15/2017 @ 100 @ 110.503 JP MORGAN SECURITIES
LLC (BIDL) TRADE DATE 11/14/11 (ID: 090874-FV-5)
11/17

Accrued Int Recd

STATE OF NEW YORK DORMITORY AUTH REVS NON ST
SUPPORTED DEBT MEM SLOAN KETTERING 4% SUBSER A2
JUL 01 2018 DTD 05/13/2008 HELD BY DTC BOOK
ENTRY ONLY (ID: 649903-B4-2)
11/17

11/17

Accrued Int Recd

STATE OF NEW YORK DORMITORY AUTH REVS NONST
SUPPORTED DEBT MUN HLTH FACS LEASE 4% SUB 2-1
JAN 15 2017 DTD 12/21/2001 HELD BY DTC BOOK
ENTRY ONLY (ID: 649903-F5-5)
11/28

11/28

Accrued Int Paid

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 @
108.08 JP MORGAN SECURITIES LLC (BIDL) TRADE
DATE 11/22/11 (ID: 57586C-FW-0)
11/28

11/28

Accrued Int Paid

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 @ 110.848
JP MORGAN SECURITIES LLC (BIDL) TRADE DATE
11/22/11 (ID: 59455T-PF-3)
Total Inflows & Outflows

\$353,873.62

50,000.000

0.00

0.008

(395.83)

50,000.000

0.00

0.018

(923.61)

100,000.000

0.014

1,355.56
100,000.000
0.015
1,511.11
Quantity
Cost
Per Unit
Amount
100,000.000
0.00
0.013
PRINCIPAL
Amount
(1,277.78)
INCOME
Amount
Page 29 of 66

GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 11/1/11 to 11/30/11

TRADE ACTIVITY

Note:

Trade Date

Settle Date

11/14

11/17

L indicates Long Term Realized Gain/Loss

Type

Selection Method Description

Settled Sales/Maturities/Redemptions

Sale

High Cost

STATE OF NEW YORK DORMITORY AUTH REVS NON ST
SUPPORTED DEBT MEM SLOAN KETTERING 4% SUBSER A2
JUL 01 2018 DTD 05/13/2008 HELD BY DTC BOOK
ENTRY ONLY @ 108.375 JP MORGAN SECURITIES LLC
(BIDL) (ID: 649903-B4-2)

11/14

11/17

Sale

High Cost

STATE OF NEW YORK DORMITORY AUTH REVS NONST
SUPPORTED DEBT MUN HLTH FACS LEASE 4% SUB 2-1
JAN 15 2017 DTD 12/21/2001 HELD BY DTC BOOK
ENTRY ONLY @ 106.18 JP MORGAN SECURITIES LLC
(BIDL) (ID: 649903-F5-5)

Total Settled Sales/Maturities/Redemptions

\$214,555.00

(\$200,310.44)

\$14,244.56 L

(100,000.000)

106.20

106,180.00

(100,224.86)

5,955.14 L

Quantity

(100,000.000)

Per Unit

Amount

108.40

Proceeds

108,375.00

Tax Cost

(100,085.58)

Realized

Gain/Loss

8,289.42 L

Trade Date

Settle Date

Type

Description

Settled Securities Purchased

11/14

Purchase

11/17

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 @ 110.503 JP MORGAN SECURITIES
LLC (BIDL) (ID: 090874-FV-5)

11/22

11/28

Purchase

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 @
108.08 JP MORGAN SECURITIES LLC (BIDL)
(ID: 57586C-FW-0)

Page 30 of 66

50,000.000

108.10

(54,040.00)

Quantity

100,000.000

Per Unit

Amount

110.50

Market Cost

(110,503.00)

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 11/1/11 to 11/30/11

Trade Date
Settle Date
Type

Settled Securities Purchased
11/22

Purchase
11/28

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 @ 110.848
JP MORGAN SECURITIES LLC (BIDL)
(ID: 59455T-PF-3)

Total Settled Securities Purchased
Trade Date

Type
Est. Settle Date Selection Method Description
Pending Sales, Maturities, Redemptions

Sale
11/28

12/1
11/28

12/1
11/28

12/1
11/28

12/1
11/28

12/1
11/28

12/1
11/28

12/1
11/28

12/1
11/28

12/1
11/28

12/1
11/28

12/1
11/28

12/1
11/28

ACCENTURE PLC-CL A (ID: G1151C-10-1)

ACE LTD NEW (ID: H0023R-10-5)

AUTOZONE INC (ID: 053332-10-2)

COMCAST CORP CL A (ID: 20030N-10-1)

NIKE INC B (ID: 654106-10-3)

ORACLE CORP (ID: 68389X-10-5)

RESEARCH IN MOTION LIMITED (ID: 760975-10-2)

VERIZON COMMUNICATIONS INC (ID: 92343V-10-4)

Quantity

(123.000)

(113.000)

(22.000)

(360.000)

(116.000)

(237.000)

(400.000)

(283.000)

Per Unit

Amount

55.12

65.92

320.00

21.72

94.79

29.78

16.40

36.29

(\$219,967.00)

Proceeds

6,772.24

7,442.08

7,038.54

7,797.47

10,988.46

7,043.57

6,459.87

10,252.89

(46,102.00)

(39,642.13) L

Tax Cost

Realized

Gain/Loss

Quantity

50,000.000

Per Unit

Amount

110.80

Market Cost

(55,424.00)

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 11/1/11 to 11/30/11

Trade Date

Type

Est. Settle Date Selection Method Description

Pending Sales, Maturities, Redemptions

Sale

11/28

12/1

11/29

12/2

11/30

12/5

11/30

12/5

Total Pending Sales, Maturities, Redemptions

\$92,325.76

(\$130,792.72)

(\$110,621.12) L

Sale

Sale

Sale

RESEARCH IN MOTION LIMITED (ID: 760975-10-2)

HUMANA INC (ID: 444859-10-2)

DOMINION RESOURCES INC VA (ID: 25746U-10-9)

RESEARCH IN MOTION LIMITED (ID: 760975-10-2)

Quantity

(400.000)

(63.000)

(182.000)

(400.000)

Per Unit

Amount

16.40

86.45

51.58

18.00

Proceeds

6,535.87

5,442.46

9,376.45

7,175.86

(40,329.00)

(33,153.14) L

Tax Cost

(44,361.72)

Realized

Gain/Loss

(37,825.85) L

COST ADJUSTMENTS

Settle Date

11/17

Type

Amortization

Description

STATE OF NEW YORK DORMITORY AUTH REVS NON ST
SUPPORTED DEBT MEM SLOAN KETTERING 4% SUBSER A2
JUL 01 2018 DTD 05/13/2008 HELD BY DTC BOOK
ENTRY ONLY MUNICIPAL BOND PREMIUM AMORTIZATIO
(ID: 649903-B4-2)

11/17

Amortization

STATE OF NEW YORK DORMITORY AUTH REVS NONST
SUPPORTED DEBT MUN HLTH FACS LEASE 4% SUB 2-1
JAN 15 2017 DTD 12/21/2001 HELD BY DTC BOOK
ENTRY ONLY MUNICIPAL BOND PREMIUM AMORTIZATIO
(ID: 649903-F5-5)

Total Cost Adjustments

(\$17.50)

100,000.000

(13.28)

Quantity

100,000.000

Cost Basis

Adjustments

(4.22)

Page 32 of 66

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 11/1/11 to 11/30/11
Portfolio Activity Summary - Australia Dollar
PRINCIPAL
US Dollar Value
Current
Transactions
Beginning Cash Balance
Ending Cash Balance
Period Value
--Year-To-Date
Value
--INCOME
US
Dollar Value
Current
Transactions
Beginning Cash Balance
Ending Cash Balance
Period Value
--Portfolio
Activity Detail - Australia Dollar
INFLOWS & OUTFLOWS
Per Unit
Type
Settle Date Selection Method
11/17
Receipt of Assets
Description
QBE INSURANCE GROUP LTD ISIN AU000000QBE9 SEDOL
6715740 (ID: Q78063-91-6)
Quantity
400.000
Amount USD
Local Value
PRINCIPAL
Amount USD
Local Value
INCOME
Amount USD
Local Value
Currency
Gain/Loss USD
Year-To-Date
Value
--Local
Value
Current
Period Value
0.00
0.00

Year-To-Date
Value
--Local
Value
Current
Period Value
0.00
0.00
Year-To-Date
Value
--Page
33 of 66

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 11/1/11 to 11/30/11
Portfolio Activity Summary - Canadian Dollar
PRINCIPAL
US Dollar Value

Current
Transactions

Income
INFLOWS
Total Inflows

OUTFLOWS **
Total Outflows
Withdrawals

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

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

** Your account's standing instructions use a HIGH COST method for relieving
assets from your position

\$0.00

-51,742.94

(112,433.39)

(\$60,690.45)

-0.00

0.00

50,731.37

(114,820.48)

(64,089.11)

-Period

Value

Beginning Cash Balance

-60.68

\$60.68

(60.68)

(\$60.68)

Year-To-Date

Value*

-136.04

\$136.04

(136.04)

(\$136.04)

Local

Value

Current

Period Value

0.00

62.22

62.22

(62.22)

(62.22)
Year-To-Date
Value*
-139.27
139.27
(139.27)
(139.27)
Page
34 of 66

GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 11/1/11 to 11/30/11

Portfolio Activity Summary - Canadian Dollar
INCOME

US Dollar Value

Current

Transactions

Beginning Cash Balance

Ending Cash Balance

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

** Your account's standing instructions use a HIGH COST method for relieving
assets from your position

Portfolio Activity Detail - Canadian Dollar
INFLOWS & OUTFLOWS

Per Unit

Type

Settle Date Selection Method

11/3

Foreign Interest

Description

JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS

0.7100% DATED 10/27/2011 MATURITY 11/03/2011

HELD BY LONDON TREASURY SERVICES

(ID: 2525P9-9D-1)

11/3

11/3

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

0.7100% DATED 10/27/2011 MATURITY 11/03/2011

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2525P9-9D-1)

(15.860)

(114,897.530)

(15.66)

(15.86)

Quantity

114,897.530

Amount USD

Local Value

PRINCIPAL

Amount USD

Local Value

15.66

15.86

INCOME

Amount USD

Local Value

Currency

Gain/Loss USD
Period Value
--Year-To-Date
Value*
--Local
Value
Current
Period Value
0.00
0.00
Year-To-Date
Value*
--Page
35 of 66

GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 11/1/11 to 11/30/11

INFLOWS & OUTFLOWS

Per Unit

Type

Settle Date Selection Method

11/3

Receipt of Assets

Description

JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS

0.6600% DATED 11/03/2011 MATURITY 11/10/2011

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2525T9-9C-9)

11/10

Foreign Interest

JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS

0.6600% DATED 11/03/2011 MATURITY 11/10/2011

HELD BY LONDON TREASURY SERVICES

(ID: 2525T9-9C-9)

11/10

11/10

Misc Disbursement REP: ROLLOVER TO TIME DEPOSIT CANADIAN DOLLAR

(ID: 0CADPR-AA-6)

Free Delivery

High Cost

11/10

Receipt of Assets

JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS

0.6600% DATED 11/03/2011 MATURITY 11/10/2011

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2525T9-9C-9)

JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS

0.6600% DATED 11/10/2011 MATURITY 11/17/2011

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2525W9-9X-9)

11/17

Foreign Interest

JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS

0.6600% DATED 11/10/2011 MATURITY 11/17/2011

HELD BY LONDON TREASURY SERVICES

(ID: 2525W9-9X-9)

11/17

11/17

Misc Disbursement REP: ROLLOVER TO TIME DEPOSIT CANADIAN DOLLAR

(ID: 0CADPR-AA-6)

Free Delivery

High Cost

JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS

0.6600% DATED 11/10/2011 MATURITY 11/17/2011

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2525W9-9X-9)

(14.750)
(114,928.140)
(14.43)
(14.75)
114,928.140
14.43
14.75
114,928.140
(14.750)
(114,913.390)
(14.48)
(14.75)
114,913.390
14.48
14.75
Quantity
114,913.390
Amount USD
Local Value
PRINCIPAL
Amount USD
Local Value
INCOME
Amount USD
Local Value
Currency
Gain/Loss USD
Page 36 of 66

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 11/1/11 to 11/30/11
INFLOWS & OUTFLOWS
Per Unit

Type
Settle Date Selection Method
11/17

Receipt of Assets
Description
JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS
0.6600% DATED 11/17/2011 MATURITY 11/25/2011
HELD BY LONDON TREASURY SERVICES CLIENT REF FTD
(ID: 2526A9-9Q-6)

11/25
Foreign Interest
JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS
0.6600% DATED 11/17/2011 MATURITY 11/25/2011
HELD BY LONDON TREASURY SERVICES
(ID: 2526A9-9Q-6)

11/25
11/25
Misc Disbursement REP: ROLLOVER TO TIME DEPOSIT CANADIAN DOLLAR
(ID: 0CADPR-AA-6)

Free Delivery
High Cost
11/25

Receipt of Assets
JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS
0.6600% DATED 11/17/2011 MATURITY 11/25/2011
HELD BY LONDON TREASURY SERVICES CLIENT REF FTD
(ID: 2526A9-9Q-6)
JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS
0.6600% DATED 11/25/2011 MATURITY 12/02/2011
HELD BY LONDON TREASURY SERVICES CLIENT REF FTD
(ID: 2526E9-9J-8)

Total Inflows & Outflows
\$0.00

114,959.750
(16.860)
(114,942.890)
(16.11)
(16.86)
114,942.890
16.11
16.86

Quantity
114,942.890
Amount USD
Local Value
PRINCIPAL
Amount USD

Local Value
INCOME
Amount USD
Local Value
Currency
Gain/Loss USD
Page 37 of 66

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 11/1/11 to 11/30/11
Portfolio Activity Summary - Euro
PRINCIPAL
US Dollar Value

Current
Transactions
Income
Contributions
Total Inflows
OUTFLOWS **
Total Outflows
Tax Payments
Ending Cash Balance

* Year to date information is calculated on a calendar year basis.
** Your account's standing instructions use a HIGH COST method for relieving
assets from your position

Period Value
Beginning Cash Balance

INFLOWS
-105.77
42,204.13
\$42,309.90
(27.33)
(\$27.33)
-Year-To-Date
Value*

-105.77
42,204.13
\$42,309.90
(27.33)
(\$27.33)

-Local
Value
Current
Period Value

0.00
78.54
31,193.03
31,271.57
(20.20)
(20.20)
31,251.37
Year-To-Date
Value*

-78.54
31,193.03
31,271.57
(20.20)
(20.20)
-Page

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 11/1/11 to 11/30/11
Portfolio Activity Summary - Euro
INCOME

US Dollar Value

Current

Transactions

Beginning Cash Balance

Ending Cash Balance

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

** Your account's standing instructions use a HIGH COST method for relieving
assets from your position

Portfolio Activity Detail - Euro

INFLOWS & OUTFLOWS

Per Unit

Type

Settle Date Selection Method

11/16

11/16

11/16

11/16

11/16

Receipt of Assets

Receipt of Assets

Receipt of Assets

Receipt of Assets

Receipt of Assets

Description

PHILIPS ELECTRONICS N.V. ISIN NL0000009538

SEDOL 5986622 (ID: N6983Q-91-5)

ROYAL DUTCH SHELL PLC -A ISIN GB00B03MLX29

SEDOL B09CBL4 (ID: 780259-99-0)

AKZO NOBEL N V ISIN NL0000009132/SEDOL 5458314

(ID: N01803-90-2)

SOLVAY SA ISIN BE0003470755 SEDOL 4821100

(ID: 834437-91-5)

SANOFI ISIN FR0000120578 SEDOL 5671735

(ID: F5548N-91-1)

Quantity

337.000

488.000

149.000

77.000

156.000

Amount USD

Local Value

PRINCIPAL

Amount USD

Local Value

INCOME

Amount USD

Local Value
Currency
Gain/Loss USD
Period Value
--Year-To-Date
Value*
--Local
Value
Current
Period Value
0.00
0.00
Year-To-Date
Value*
--Page
39 of 66

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 11/1/11 to 11/30/11
INFLOWS & OUTFLOWS
Per Unit

Type

Settle Date Selection Method

11/16

11/16

11/16

11/16

11/16

11/16

11/16

11/16

11/16

11/17

11/17

11/22

11/22

Receipt of Assets

Receipt of Assets

Receipt of Assets

Receipt of Assets

Receipt of Assets

Receipt of Assets

Receipt of Assets

Receipt of Assets

Receipt of Assets

Misc Receipt

Misc Receipt

Foreign Dividend

FGN Tax Withheld

Description

GDF SUEZ ISIN FR0010208488 SEDOL B0C2CQ3

(ID: 36827E-91-4)

PPR SA ISIN FR0000121485 SEDOL 5505072

(ID: F74953-93-0)

CAP GEMINI S A ISIN FR0000125338 SEDOL 4163437

(ID: F13587-92-2)

PERNOD-RICARD SA ISIN FR0000120693 SEDOL

4682329 (ID: F72027-91-9)

SODEXHO ISIN FR0000121220/SEDOL 7062713

(ID: F84941-91-7)

SCHNEIDER S A ISIN FR0000121972 SEDOL 4834108

(ID: F86921-91-7)

STORA ENSO OYJ R SHS ISIN FI0009005961 SEDOL

5072673 (ID: X21349-90-1)

BAYER AG REGISTERED SHS ISIN DE000BAY0017 SEDOL

5069211 (ID: 072733-91-8)

ALLIANZ SE HOLDING ISIN DE0008404005 SEDOL

5231485 (ID: D03080-90-6)

REP: EUR RECEIVED FROM GHISLAINE MAXWELL EURO
PRINCIPAL CURRENCY (ID: 0EURPR-AA-9)
REP: EUR RECEIVED FROM GHISLAINE MAXWELL EURO
PRINCIPAL CURRENCY (ID: 0EURPR-AA-9)
PERNOD-RICARD SA ISIN FR0000120693 SEDOL
4682329 @ 0.77 PER SHARE (ID: F72027-91-9)
PERNOD-RICARD SA ISIN FR0000120693 SEDOL
4682329 TAX WITHHELD FRANCE 25.00%
(ID: 0EURPR-AA-9)

Page 40 of 66

Quantity

289.000

38.000

217.000

102.000

175.000

164.000

933.000

163.000

77.000

190.790

31,000.000

102.000

(19.640)

1.037

0.77

258.14

190.79

41,943.00

31,000.00

105.77

78.54

(26.57)

(19.64)

Amount USD

Local Value

PRINCIPAL

Amount USD

Local Value

INCOME

Amount USD

Local Value

Currency

Gain/Loss USD

GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 11/1/11 to 11/30/11

INFLOWS & OUTFLOWS

Per Unit

Type

Settle Date Selection Method

11/23

Misc Receipt

Description

PERNOD-RICARD SA ISIN FR0000120693 SEDOL
4682329 FRENCH ADDITIONAL TAX CREDIT PAYMENT
FOR 11/22/11 DIVIDEND AS OF 11/22/11
(ID: F72027-91-9)

11/23

FGN Tax Withheld

Total Inflows & Outflows

TRADE ACTIVITY - Euro

Per Unit

Trade Date

Type

Est. Settle Date Selection Method Description

Pending Sales, Maturities, Redemptions

Sale

11/29

12/2

ROYAL DUTCH SHELL PLC -A ISIN GB00B03MLX29
SEDOL B09CBL4 (ID: 780259-99-0)

Quantity

(488.000)

Amount USD

Local Value

33.238

24.926

Proceeds USD

Local Value

16,191.96

12,127.45

Tax Cost USD

Realized

Local Value Gain/Loss USD

PERNOD-RICARD SA ISIN FR0000120693 SEDOL
4682329 TAX WITHHELD FRANCE 25.00% AS OF
11/22/11 (ID: 0EURPR-AA-9)

\$42,282.57

\$0.00

(0.560)

(0.76)

(0.56)

Quantity

102.000

Amount USD

Local Value
PRINCIPAL
Amount USD
Local Value
2.99
2.24
INCOME
Amount USD
Local Value
Currency
Gain/Loss USD
Page 41 of 66

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 11/1/11 to 11/30/11
Portfolio Activity Summary - Hong Kong Dollar
PRINCIPAL
US Dollar Value
Current
Transactions
Beginning Cash Balance
Ending Cash Balance
Period Value
--Year-To-Date
Value
--INCOME
US
Dollar Value
Current
Transactions
Beginning Cash Balance
Ending Cash Balance
Period Value
--Year-To-Date
Value
--Portfolio
Activity Detail - Hong Kong Dollar
INFLOWS & OUTFLOWS
Per Unit
Type
Settle Date Selection Method
11/16
Receipt of Assets
Description
SUN HUNG KAI PROPERTIES ISIN HK0016000132 SEDOL
6859927 (ID: Y82594-12-1)
Quantity
1,000.000
Amount USD
Local Value
PRINCIPAL
Amount USD
Local Value
INCOME
Amount USD
Local Value
Currency
Gain/Loss USD
Local Value
Current
Period Value
0.00
0.00
Year-To-Date

Value
--Local
Value
Current
Period Value
0.00
0.00
Year-To-Date
Value
--Page
42 of 66

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 11/1/11 to 11/30/11
Portfolio Activity Summary - Indonesian Rupia
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

-3,161.28

\$3,161.28

(50,406.99)

(\$50,406.99)

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

47,183.34

\$47,183.34

-Year-To-Date

Value*

-13,093.69

\$13,093.69

(60,272.72)

(\$60,272.72)

47,183.34

\$47,183.34

-Local

Value

Current

Period Value

0.00

28,114,875.00

28,114,875.00

(447,739,875.00)

(447,739,875.00)

419,625,000.00

419,625,000.00

0.00

Year-To-Date

Value*

-112,614,875.00
112,614,875.00
(532,239,875.00)
(532,239,875.00)
419,625,000.00
419,625,000.00
-Page
43 of 66

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 11/1/11 to 11/30/11
Portfolio Activity Summary - Indonesian Rupia
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 - Indonesian Rupia
INFLOWS & OUTFLOWS

Per Unit

Type

Settle Date Selection Method

11/2

Foreign Interest

Description

INTER AMERICAN DEVEL BANK - IDR 6.7% OCT 31
2011 DTD 10/30/2009 HELD BY EUROCLEAR ISIN
XS0459432679 SEDOL B5756J3 AS OF 10/31/11

(ID: 458183-9K-8)

11/2

11/2

Spot FX

Spot FX

Total Inflows & Outflows

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL
IDR EXCHANGE RATE 860.0900000000 DEAL 10/31/11
VALUE 10/31/11 (ID: 0IDRPR-AA-9)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL
IDR EXCHANGE RATE 884.000001000 DEAL 10/31/11
VALUE 10/31/11 (ID: 0IDRPR-AA-9)

(\$47,245.71)

Page 44 of 66

\$62.37

47,233.790

(47,233.79)

(419,625,000.00)

50.45

3,173.200

(3,173.20)

(28,114,875.00)

11.92

Quantity

419,625,000.000

0.067

Amount USD

Local Value

PRINCIPAL

Amount USD

Local Value

3,161.28

28,114,875.00

INCOME

Amount USD

Local Value

Currency

Gain/Loss USD

Period Value

--Year-To-Date

Value*

--Local

Value

Current

Period Value

0.00

0.00

Year-To-Date

Value*

--

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 11/1/11 to 11/30/11
TRADE ACTIVITY - Indonesian Rupia
L indicates Long Term Realized Gain/Loss
Note:
Per Unit
Trade Date
Settle Date
Type
Selection Method Description
Settled Sales/Maturities/Redemptions
11/2
11/2
Redemption
Pro Rata
INTER AMERICAN DEVEL BANK - IDR 6.7% OCT 31
2011 DTD 10/30/2009 HELD BY EUROCLEAR ISIN
XS0459432679 SEDOL B5756J3 TO REDEMPTION AS OF
10/31/11 (ID: 458183-9K-8)
Quantity
(419,625,000.000)
100.00
Amount USD
Local Value
Proceeds USD
Local Value
47,183.34
419,625,000.00
Tax Cost USD
Realized
Local Value Gain/Loss USD
(48,769.75)
(438,927,750.00)
(1,586.41) L
Page 45 of 66

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 11/1/11 to 11/30/11
Portfolio Activity Summary - Japanese Yen
PRINCIPAL
US Dollar Value
Current
Transactions
Beginning Cash Balance
Ending Cash Balance
Period Value
--Year-To-Date
Value
--INCOME
US
Dollar Value
Current
Transactions
Beginning Cash Balance
Ending Cash Balance
Period Value
--Portfolio
Activity Detail - Japanese Yen
INFLOWS & OUTFLOWS
Per Unit
Type
Settle Date Selection Method
11/16
11/16
Receipt of Assets
Receipt of Assets
Description
JAPAN TOBACCO INC ISIN JP3726800000 SEDOL
6474535 (ID: J27869-91-6)
MITSUI & CO ISIN JP3893600001 SEDOL 6597302
(ID: J43787-91-0)
Quantity
2.000
500.000
Amount USD
Local Value
PRINCIPAL
Amount USD
Local Value
INCOME
Amount USD
Local Value
Currency
Gain/Loss USD
Year-To-Date
Value
--Local

Value
Current
Period Value
0.00
0.00
Year-To-Date
Value
--Local
Value
Current
Period Value
0.00
0.00
Year-To-Date
Value
--Page
46 of 66

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 11/1/11 to 11/30/11
INFLOWS & OUTFLOWS
Per Unit

Type

Settle Date Selection Method

11/16

11/16

11/16

11/16

Receipt of Assets

Receipt of Assets

Receipt of Assets

Receipt of Assets

Total Inflows & Outflows

Description

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

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

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

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

Quantity

1,200.000

400.000

1,400.000

200.000

\$0.00

Amount USD

Local Value

PRINCIPAL

Amount USD

Local Value

INCOME

Amount USD

Local Value

Currency

Gain/Loss USD

Page 47 of 66

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 11/1/11 to 11/30/11
Portfolio Activity Summary - Norwegian Krone
PRINCIPAL
US Dollar Value

Current
Transactions
Income
Contributions
Total Inflows
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

Period Value
Beginning Cash Balance

INFLOWS
-268.03
2,549.27
\$2,817.30
(268.03)
(\$268.03)
-Year-To-Date
Value*

-3,101.43
2,549.27
\$5,650.70
(3,101.43)
(\$3,101.43)
-Local
Value

Current
Period Value
0.00

1,536.64
14,769.57
16,306.21
(1,536.64)
(1,536.64)
14,769.57
Year-To-Date
Value*

-17,245.09
14,769.57
32,014.66
(17,245.09)
(17,245.09)
-Page

GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 11/1/11 to 11/30/11

Portfolio Activity Summary - Norwegian Krone
INCOME

US Dollar Value

Current

Transactions

Beginning Cash Balance

Ending Cash Balance

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

** Your account's standing instructions use a HIGH COST method for relieving
assets from your position

Portfolio Activity Detail - Norwegian Krone

INFLOWS & OUTFLOWS

Per Unit

Type

Settle Date Selection Method

11/2

Foreign Interest

Description

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS

1.5500% DATED 10/26/2011 MATURITY 11/02/2011

HELD BY LONDON TREASURY SERVICES

(ID: 2525N9-9T-8)

11/2

11/2

Misc Disbursement REP: ROLLOVER TO TIME DEPOSIT NORWEGIAN KRONE

(ID: 0NOKPR-AA-1)

Free Delivery

High Cost

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS

1.5500% DATED 10/26/2011 MATURITY 11/02/2011

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2525N9-9T-8)

(190.110)

(630,783.940)

(33.53)

(190.11)

Quantity

630,783.940

Amount USD

Local Value

PRINCIPAL

Amount USD

Local Value

33.53

190.11

INCOME

Amount USD

Local Value

Currency

Gain/Loss USD
Period Value
--Year-To-Date
Value*
--Local
Value
Current
Period Value
0.00
0.00
Year-To-Date
Value*
--Page
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GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 11/1/11 to 11/30/11
INFLOWS & OUTFLOWS
Per Unit

Type
Settle Date Selection Method
11/2

Receipt of Assets
Description
JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS
1.5500% DATED 11/02/2011 MATURITY 11/09/2011
HELD BY LONDON TREASURY SERVICES CLIENT REF FTD
(ID: 2525S9-9S-5)

11/3
Foreign Interest
JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS
1.5500% DATED 10/27/2011 MATURITY 11/03/2011
HELD BY LONDON TREASURY SERVICES
(ID: 2525P9-9U-3)

11/3
Misc Disbursement REP: ROLLOVER TO TIME DEPOSIT NORWEGIAN KRONE
(ID: 0NOKPR-AA-1)

Free Delivery
High Cost
11/3

Receipt of Assets
JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS
1.5500% DATED 10/27/2011 MATURITY 11/03/2011
HELD BY LONDON TREASURY SERVICES CLIENT REF FTD
(ID: 2525P9-9U-3)

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS
1.2500% DATED 11/03/2011 MATURITY 11/10/2011
HELD BY LONDON TREASURY SERVICES CLIENT REF FTD
(ID: 2525T9-9P-0)

11/9
Foreign Interest
JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS
1.5500% DATED 11/02/2011 MATURITY 11/09/2011
HELD BY LONDON TREASURY SERVICES
(ID: 2525S9-9S-5)

11/9
Misc Disbursement REP: ROLLOVER TO TIME DEPOSIT NORWEGIAN KRONE
(ID: 0NOKPR-AA-1)

Free Delivery
High Cost

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS
1.5500% DATED 11/02/2011 MATURITY 11/09/2011
HELD BY LONDON TREASURY SERVICES CLIENT REF FTD
(ID: 2525S9-9S-5)

(190.170)
(630,974.050)
(33.95)
(190.17)
630,974.050
33.95
190.17
590,986.920
(178.060)
(590,808.860)
(31.54)
(178.06)
590,808.860
31.54
178.06
Quantity
630,974.050
Amount USD
Local Value
PRINCIPAL
Amount USD
Local Value
INCOME
Amount USD
Local Value
Currency
Gain/Loss USD
Page 50 of 66

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 11/1/11 to 11/30/11
INFLOWS & OUTFLOWS
Per Unit

Type
Settle Date Selection Method
11/9

Receipt of Assets

Description
JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS
1.4500% DATED 11/09/2011 MATURITY 11/16/2011
HELD BY LONDON TREASURY SERVICES CLIENT REF FTD
(ID: 2525W9-9N-1)

11/10

Foreign Interest

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS
1.2500% DATED 11/03/2011 MATURITY 11/10/2011
HELD BY LONDON TREASURY SERVICES
(ID: 2525T9-9P-0)

11/10

11/10

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

Free Delivery

High Cost

11/10

Receipt of Assets

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS
1.2500% DATED 11/03/2011 MATURITY 11/10/2011
HELD BY LONDON TREASURY SERVICES CLIENT REF FTD
(ID: 2525T9-9P-0)

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS
1.4500% DATED 11/10/2011 MATURITY 11/17/2011
HELD BY LONDON TREASURY SERVICES CLIENT REF FTD
(ID: 2525X9-9L-4)

11/16

Foreign Interest

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS
1.4500% DATED 11/09/2011 MATURITY 11/16/2011
HELD BY LONDON TREASURY SERVICES
(ID: 2525W9-9N-1)

11/16

11/16

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

Free Delivery

High Cost

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS
1.4500% DATED 11/09/2011 MATURITY 11/16/2011
HELD BY LONDON TREASURY SERVICES CLIENT REF FTD
(ID: 2525W9-9N-1)

(177.950)
(631,164.220)
(30.90)
(177.95)
631,164.220
30.90
177.95
591,130.560
(143.640)
(590,986.920)
(25.13)
(143.64)
590,986.920
25.13
143.64
Quantity
631,164.220
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 11/1/11 to 11/30/11
INFLOWS & OUTFLOWS
Per Unit

Type
Settle Date Selection Method
11/16

Receipt of Assets
Description
JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS
1.3000% DATED 11/16/2011 MATURITY 11/23/2011
HELD BY LONDON TREASURY SERVICES CLIENT REF FTD
(ID: 2526A9-9G-8)

11/17
Foreign Interest
JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS
1.4500% DATED 11/10/2011 MATURITY 11/17/2011
HELD BY LONDON TREASURY SERVICES
(ID: 2525X9-9L-4)

11/17
11/17
11/17
11/17
Misc Disbursement REP: ROLLOVER TO TIME DEPOSIT NORWEGIAN KRONE
(ID: 0NOKPR-AA-1)

Misc Receipt
Receipt of Assets
Free Delivery
High Cost
11/17

Receipt of Assets
REP: NOK RECEIVED FROM GHISLAINE MAXWELL
NORWEGIAN KRONE (ID: 0NOKPR-AA-1)
MARINE HARVEST ASA ISIN N00003054108 SEDOL
B02L486 (ID: 693045-91-6)
JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS
1.4500% DATED 11/10/2011 MATURITY 11/17/2011
HELD BY LONDON TREASURY SERVICES CLIENT REF FTD
(ID: 2525X9-9L-4)
JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS
1.3000% DATED 11/17/2011 MATURITY 11/25/2011
HELD BY LONDON TREASURY SERVICES CLIENT REF FTD
(ID: 2526B9-9C-6)

11/23
Foreign Interest
JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS
1.3000% DATED 11/16/2011 MATURITY 11/23/2011
HELD BY LONDON TREASURY SERVICES
(ID: 2526A9-9G-8)

11/23
Misc Disbursement REP: ROLLOVER TO TIME DEPOSIT NORWEGIAN KRONE

(ID: 0NOKPR-AA-1)

(159.590)

(27.60)

(159.59)

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0.05

631,342.170

27.60

159.59

591,297.230

(166.670)

14,769.570

25,000.000

(591,130.560)

(28.91)

(166.67)

2,549.27

14,769.57

0.14

591,130.560

28.91

166.67

Quantity

631,342.170

Amount USD

Local Value

PRINCIPAL

Amount USD

Local Value

INCOME

Amount USD

Local Value

Currency

Gain/Loss USD

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 11/1/11 to 11/30/11
INFLOWS & OUTFLOWS
Per Unit

Type
Settle Date Selection Method
11/23

Free Delivery
High Cost
11/23

Receipt of Assets
Description

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS
1.3000% DATED 11/16/2011 MATURITY 11/23/2011
HELD BY LONDON TREASURY SERVICES CLIENT REF FTD
(ID: 2526A9-9G-8)

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS
1.3000% DATED 11/23/2011 MATURITY 11/30/2011
HELD BY LONDON TREASURY SERVICES CLIENT REF FTD
(ID: 2526D9-9X-8)

11/25

Foreign Interest

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS
1.3000% DATED 11/17/2011 MATURITY 11/25/2011
HELD BY LONDON TREASURY SERVICES
(ID: 2526B9-9C-6)

11/25

11/25

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

Free Delivery
High Cost

11/25

Receipt of Assets

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS
1.3000% DATED 11/17/2011 MATURITY 11/25/2011
HELD BY LONDON TREASURY SERVICES CLIENT REF FTD
(ID: 2526B9-9C-6)

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS
1.3000% DATED 11/25/2011 MATURITY 12/02/2011
HELD BY LONDON TREASURY SERVICES CLIENT REF FTD
(ID: 2526E9-9V-1)

11/30

Foreign Interest

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS
1.3000% DATED 11/23/2011 MATURITY 11/30/2011
HELD BY LONDON TREASURY SERVICES
(ID: 2526D9-9X-8)

11/30

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

(159.630)
(27.29)
(159.63)
(0.26)
631,501.760
27.29
159.63
591,468.050
(170.820)
(591,297.230)
(29.18)
(170.82)
(0.30)
591,297.230
29.18
170.82
631,501.760
Quantity
(631,342.170)
Amount USD
Local Value
PRINCIPAL
Amount USD
Local Value
INCOME
Amount USD
Local Value
Currency
Gain/Loss USD
Page 53 of 66

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 11/1/11 to 11/30/11
INFLOWS & OUTFLOWS
Per Unit

Type
Settle Date Selection Method
11/30

Free Delivery
High Cost
11/30

Receipt of Assets
Description

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS
1.3000% DATED 11/23/2011 MATURITY 11/30/2011
HELD BY LONDON TREASURY SERVICES CLIENT REF FTD
(ID: 2526D9-9X-8)

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

Total Inflows & Outflows

\$2,549.27

(\$0.37)

631,661.390

Quantity

(631,501.760)

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 11/1/11 to 11/30/11
Portfolio Activity Summary - Pound Sterling
PRINCIPAL

US Dollar Value

Current

Transactions

Income

Contributions

Total Inflows

OUTFLOWS **

Total Outflows

Withdrawals

TRADE ACTIVITY

Total Trade Activity

Settled Securities Purchased

\$0.00

Ending Cash Balance

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

** Your account's standing instructions use a HIGH COST method for relieving
assets from your position

-Period

Value

Beginning Cash Balance

INFLOWS

-87.74

1,555.82

\$1,643.56

(87.74)

(\$87.74)

Year-To-Date

Value*

-155.71

433,793.44

\$433,949.15

(155.71)

(\$155.71)

(432,391.16)

(\$432,391.16)

-Local

Value

Current

Period Value

0.00

55.62

985.35

1,040.97

(55.62)

(55.62)

Year-To-Date

Value*

-98.87

266,218.76

266,317.63

(98.87)

(98.87)

0.00

985.35

(265,331.14)

(265,331.14)

-Page

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GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 11/1/11 to 11/30/11
Portfolio Activity Summary - Pound Sterling
INCOME

US Dollar Value

Current

Transactions

Beginning Cash Balance

Ending Cash Balance

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

** Your account's standing instructions use a HIGH COST method for relieving
assets from your position

US Dollar Value

Current

Cost Adjustments

Cost Adjustments

Total Cost Adjustments

Period Value

79,145.17

\$79,145.17

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

Year-To-Date

Value*

79,145.17

\$79,145.17

Local Value

Current

Period Value

49,013.89

49,013.89

Year-To-Date

Value*

49,013.89

49,013.89

Period Value

--Year-To-Date

Value*

--Local

Value

Current

Period Value

0.00

0.00

Year-To-Date

Value*

--Page

56 of 66

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 11/1/11 to 11/30/11
Portfolio Activity Detail - Pound Sterling
INFLOWS & OUTFLOWS

Per Unit

Type

Settle Date Selection Method

11/3

Foreign Interest

Description

JP MORGAN CHASE BANK - GBP LONDON TIME DEPOSITS

0.1700% DATED 10/27/2011 MATURITY 11/03/2011

HELD BY LONDON TREASURY SERVICES

(ID: 2525P9-9Q-2)

11/3

11/3

Misc Disbursement REP: ROLLOVER TO TIME DEPOSIT POUND STERLING

(ID: 0GBPPR-AA-9)

Free Delivery

High Cost

11/3

Receipt of Assets

JP MORGAN CHASE BANK - GBP LONDON TIME DEPOSITS

0.1700% DATED 10/27/2011 MATURITY 11/03/2011

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2525P9-9Q-2)

JP MORGAN CHASE BANK - GBP LONDON TIME DEPOSITS

0.2900% DATED 11/03/2011 MATURITY 11/10/2011

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2525T9-9J-4)

11/10

Foreign Interest

JP MORGAN CHASE BANK - GBP LONDON TIME DEPOSITS

0.2900% DATED 11/03/2011 MATURITY 11/10/2011

HELD BY LONDON TREASURY SERVICES

(ID: 2525T9-9J-4)

11/10

11/10

Misc Disbursement REP: ROLLOVER TO TIME DEPOSIT POUND STERLING

(ID: 0GBPPR-AA-9)

Free Delivery

High Cost

JP MORGAN CHASE BANK - GBP LONDON TIME DEPOSITS

0.2900% DATED 11/03/2011 MATURITY 11/10/2011

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2525T9-9J-4)

(14.760)

(265,383.040)

(23.54)

(14.76)

265,383.040

23.54
14.76
265,383.040
(8.650)
(265,374.390)
(13.82)
(8.65)
Quantity
265,374.390
Amount USD
Local Value
PRINCIPAL
Amount USD
Local Value
13.82
8.65
INCOME
Amount USD
Local Value
Currency
Gain/Loss USD
Page 57 of 66

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 11/1/11 to 11/30/11
INFLOWS & OUTFLOWS
Per Unit

Type
Settle Date Selection Method
11/10

Receipt of Assets
Description
JP MORGAN CHASE BANK - GBP LONDON TIME DEPOSITS
0.2900% DATED 11/10/2011 MATURITY 11/17/2011
HELD BY LONDON TREASURY SERVICES CLIENT REF FTD
(ID: 2525X9-9G-5)

11/16
11/16
11/16
11/16
11/16
11/16
11/16
11/16
11/16
11/16
11/16
11/16
11/16

Receipt of Assets
Receipt of Assets
Receipt of Assets
Receipt of Assets
Receipt of Assets
Receipt of Assets
Receipt of Assets
Receipt of Assets
Receipt of Assets
Receipt of Assets
Receipt of Assets
Receipt of Assets

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

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

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

AVIVA PLC ISIN GB0002162385 SEDOL 0216238
(ID: G2307K-92-2)

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

DRAX GROUP PLC ISIN GB00B1VNSX38 SEDOL B1VNSX3
(ID: G2904K-92-9)

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

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

BRITISH AMERICAN TOBACCO PLC ISIN GB0002875804

SEDOL 0287580 (ID: G1510J-91-2)

STANDARD CHARTERED PLC ORD U\$ 0.50 ISIN

GB0004082847 SEDOL 0408284 (ID: G84228-92-6)

CENTRICA ISIN GB00B033F229 SEDOL B033F22

(ID: 15639K-90-4)

4,500.000

30,000.000

105.000

6,000.000

4,350.000

5,300.000

23,800.000

775.000

293.000

555.000

1,556.000

Quantity

265,397.800

Amount USD

Local Value

PRINCIPAL

Amount USD

Local Value

INCOME

Amount USD

Local Value

Currency

Gain/Loss USD

Page 58 of 66

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 11/1/11 to 11/30/11
INFLOWS & OUTFLOWS
Per Unit

Type

Settle Date Selection Method

11/16

11/16

11/16

11/16

11/16

11/16

11/17

11/17

Receipt of Assets

Receipt of Assets

Receipt of Assets

Receipt of Assets

Receipt of Assets

Receipt of Assets

Misc Receipt

Foreign Interest

Description

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

VODAFONE GROUP PLC ISIN GB00B16GWD56 SEDOL
B16GWD5 (ID: 92857W-92-8)

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

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

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

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

REP: GBP RECEIVED FROM GHISLAINE MAXWELL POUND
STERLING (ID: 0GBPPR-AA-9)

JP MORGAN CHASE BANK - GBP LONDON TIME DEPOSITS
0.2900% DATED 11/10/2011 MATURITY 11/17/2011

HELD BY LONDON TREASURY SERVICES
(ID: 2525X9-9G-5)

11/17

11/17

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

Free Delivery

High Cost

11/17

Receipt of Assets

JP MORGAN CHASE BANK - GBP LONDON TIME DEPOSITS
0.2900% DATED 11/10/2011 MATURITY 11/17/2011

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD
(ID: 2525X9-9G-5)
JP MORGAN CHASE BANK - GBP LONDON TIME DEPOSITS
0.3000% DATED 11/17/2011 MATURITY 11/25/2011
HELD BY LONDON TREASURY SERVICES CLIENT REF FTD
(ID: 2526A9-9V-5)

Page 59 of 66

265,412.560

(14.760)

(265,397.800)

(23.31)

(14.76)

Quantity

299.000

5,404.000

216.000

5,790.000

191.000

605.000

985.350

265,397.800

1,555.82

985.35

23.31

14.76

Amount USD

Local Value

PRINCIPAL

Amount USD

Local Value

INCOME

Amount USD

Local Value

Currency

Gain/Loss USD

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 11/1/11 to 11/30/11
INFLOWS & OUTFLOWS
Per Unit

Type

Settle Date Selection Method

11/21

11/23

11/25

Receipt of Assets

Receipt of Assets

Foreign Interest

Description

JPM MANAGED RESERVES C AS OF 11/18/11

(ID: 051398-91-5)

BLUEBAY HIGH YIELD BD FD GBP HDG-DB ISIN

LU0222772518 (ID: G13289-92-4)

JP MORGAN CHASE BANK - GBP LONDON TIME DEPOSITS

0.3000% DATED 11/17/2011 MATURITY 11/25/2011

HELD BY LONDON TREASURY SERVICES

(ID: 2526A9-9V-5)

11/25

11/25

Misc Disbursement REP: ROLLOVER TO TIME DEPOSIT POUND STERLING

(ID: 0GBPPR-AA-9)

Free Delivery

High Cost

11/25

Receipt of Assets

JP MORGAN CHASE BANK - GBP LONDON TIME DEPOSITS

0.3000% DATED 11/17/2011 MATURITY 11/25/2011

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2526A9-9V-5)

JP MORGAN CHASE BANK - GBP LONDON TIME DEPOSITS

0.3000% DATED 11/25/2011 MATURITY 12/02/2011

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2526E9-9R-0)

11/29

Receipt of Assets

PIMCO FUNDS GLOBAL INVESTORS SERIES - GLOBAL

INVESTMENT GRADE CREDIT FUND ISIN IE00B3BMD843

SEDOL B3BMD84 CLIENT REF FT 2016094

(ID: 695421-91-7)

Total Inflows & Outflows

\$1,555.82

(\$0.47)

4,361.513

265,430.010

(17.450)

(265,412.560)

(27.07)

(17.45)
(0.47)
Quantity
7.535
187.898
265,412.560
27.07
17.45
Amount USD
Local Value
PRINCIPAL
Amount USD
Local Value
INCOME
Amount USD
Local Value
Currency
Gain/Loss USD
Page 60 of 66

GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 11/1/11 to 11/30/11

TRADE ACTIVITY - Pound Sterling

Per Unit

Trade Date

Type

Est. Settle Date Selection Method Description

Pending Sales, Maturities, Redemptions

Sale

11/29

12/2

11/29

12/2

11/29

12/2

Sale

Sale

SHIRE PLC ISIN JE00B2QKY057 SEDOL B2QKY05

(ID: G8124V-91-8)

GLAXOSMITHKLINE PLC ISIN GB0009252882/SEDOL

0925288 (ID: G3910J-90-6)

ROYAL DUTCH SHELL PLC - A ISIN GB00B03MLX29

SEDOL B03MLX2 (ID: G7690A-91-0)

Total Pending Sales, Maturities, Redemptions (USD)

Quantity

(216.000)

(605.000)

(775.000)

Amount USD

Local Value

31.879

20.42

21.263

13.62

33.228

21.284

Proceeds USD

Local Value

6,836.12

4,397.49

12,771.22

8,215.38

25,566.22

16,446.06

\$45,173.56

\$0.00

\$0.00

Tax Cost USD

Realized

Local Value Gain/Loss USD

COST ADJUSTMENTS - Pound Sterling

Cost Basis
Settle Date
11/22
Type
Cost Basis Adj
Description
JPM MANAGED RESERVES C COST BASIS ADJUSTMENT
(ID: 051398-91-5)
Quantity
7.535
Adjustments USD
Local Value
79,145.17
49,013.89
Page 61 of 66

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 11/1/11 to 11/30/11
Portfolio Activity Summary - Swedish Krona
PRINCIPAL
US Dollar Value
Current
Transactions
Beginning Cash Balance
Ending Cash Balance
Period Value
--Year-To-Date
Value
--INCOME
US
Dollar Value
Current
Transactions
Beginning Cash Balance
Ending Cash Balance
Period Value
--Portfolio
Activity Detail - Swedish Krona
INFLOWS & OUTFLOWS
Per Unit
Type
Settle Date Selection Method
11/16
Receipt of Assets
Description
ERICSSON LM-B SHS ISIN SE0000108656 SEDOL
5959378 (ID: W26049-91-1)
Quantity
793.000
Amount USD
Local Value
PRINCIPAL
Amount USD
Local Value
INCOME
Amount USD
Local Value
Currency
Gain/Loss USD
Year-To-Date
Value
--Local
Value
Current
Period Value
0.00
0.00

Year-To-Date
Value
--Local
Value
Current
Period Value
0.00
0.00
Year-To-Date
Value
--Page
62 of 66

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 11/1/11 to 11/30/11
INFLOWS & OUTFLOWS
Per Unit
Type
Settle Date Selection Method
11/16
Receipt of Assets
Total Inflows & Outflows
Description
ATLAS COPCO AB-A SHS ISIN SE0000101032 SEDOL
B1QGR41 (ID: W10020-92-8)
Quantity
442.000
Amount USD
Local Value
PRINCIPAL
Amount USD
Local Value
INCOME
Amount USD
Local Value
Currency
Gain/Loss USD
\$0.00
Page 63 of 66

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 11/1/11 to 11/30/11
Portfolio Activity Summary - Swiss Franc
PRINCIPAL
US Dollar Value
Current
Transactions
Beginning Cash Balance
Ending Cash Balance
Period Value
--Year-To-Date
Value
--INCOME
US
Dollar Value
Current
Transactions
Beginning Cash Balance
Ending Cash Balance
Period Value
--Portfolio
Activity Detail - Swiss Franc
INFLOWS & OUTFLOWS
Per Unit
Type
Settle Date Selection Method
11/16
11/16
Receipt of Assets
Receipt of Assets
Description
ROCHE HOLDINGS AG-GENUSSS ISIN CH0012032048
SEDOL 7110388 (ID: H69293-93-6)
NESTLE SA-REG ISIN CH0038863350 SEDOL 7123870
(ID: H57312-92-0)
Quantity
39.000
186.000
Amount USD
Local Value
PRINCIPAL
Amount USD
Local Value
INCOME
Amount USD
Local Value
Currency
Gain/Loss USD
Year-To-Date
Value
--Local

Value
Current
Period Value
0.00
0.00
Year-To-Date
Value
--Local
Value
Current
Period Value
0.00
0.00
Year-To-Date
Value
--Page
64 of 66

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 11/1/11 to 11/30/11
INFLOWS & OUTFLOWS
Per Unit

Type
Settle Date Selection Method
11/16

Receipt of Assets
Total Inflows & Outflows
TRADE ACTIVITY - Swiss Franc

Per Unit
Trade Date

Type
Est. Settle Date Selection Method Description
Pending Sales, Maturities, Redemptions

Sale
11/29

12/2
ROCHE HOLDINGS AG-GENUSSS ISIN CH0012032048
SEDOL 7110388 (ID: H69293-93-6)

Quantity
(39.000)

Amount USD
Local Value
152.709

140.60
Proceeds USD
Local Value

5,926.23
5,466.95
Tax Cost USD

Realized
Local Value Gain/Loss USD

Description
CREDIT SUISSE GROUP AG ISIN CH0012138530 SEDOL
7171589 (ID: H3698D-93-0)

Quantity
230.000

Amount USD
Local Value
PRINCIPAL

Amount USD
Local Value
INCOME

Amount USD
Local Value
Currency

Gain/Loss USD
\$0.00

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GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 11/1/11 to 11/30/11

Settled Foreign Exchange Contracts

Currency

Trade Date

Settle Date Counter Currency

Trade Related

INDONESIAN RUPIA

U S DOLLAR

INDONESIAN RUPIA

U S DOLLAR

Oct. 31 11

Nov. 2 11

Oct. 31 11

Nov. 2 11

IDR

USD

USD

(28,114,875.00) 8860.090000

3,173.20

IDR (419,625,000.00) 8884.000001

47,233.79

8893.509907

8893.499273

3,173.20

47,233.79

(3,161.28)

(47,183.34)

11.92

50.45

Amount

Counter Amount Contract Rate Revaluation Rate

Contracted Base

Amount USD

Revalued

Amount USD

Currency G/L

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For the Period 11/1/11 to 11/30/11

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

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

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

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

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

Certain assets including but not limited to, pooled and private investments, non-publicly traded and infrequently traded securities, derivatives, partnership interests and tangible assets are generally illiquid, the value of such asset may have been provided to us by third parties who may or may not be independent of the issuer or manager. Such information is reflected as of the last date provided to us, and is not independently verified.

Important information regarding Auction Rate Securities (ARS). ARS are debt or preferred securities with an interest or dividend rate reset periodically in an auction. Although there may be daily, weekly and monthly resets, there is no guarantee that there will be liquidity. If there are not enough bids at an auction to redeem the securities available for sale, the result may be a failed auction. In the event of a failed auction, there is no assurance that a secondary market will develop or that the security will trade at par or any other price reflected on statements and online. Accordingly, investors should not rely on pricing information appearing in their statements or online with respect to ARS. Where J.P. Morgan was unable to obtain a price from an outside service for a particular ARS, the price column on your statement and online will indicate "\$0.00" which should not be relied on as the price at which ARS would trade.

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

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

derivatives-related deposit products, have been prepared on a mid-market basis. These valuations are derived from proprietary models based upon well-recognized financial principles and we have, when necessary to calculate the present value of future cash flows, made reasonable estimates about relevant future market conditions. Valuations based on other models or different assumptions may yield different results. J.P. Morgan expressly disclaims any responsibility for (1) the accuracy of the models or estimates used in deriving the valuations, (2) any errors or omissions in computing or disseminating the valuations, and (3) any uses to which the valuations are put. Valuations are provided for information purposes only and are intended solely for your own use. Please refer to the trade confirmation for details of each transaction.

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

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

Offshore Deposits - London and Nassau

Deposits in Foreign Branches are not insured by the FDIC or any other Agency of the Federal Government; amounts in such foreign accounts do not have the benefit of any domestic

preference applicable to U.S Banks; certain Foreign accounts are considered reportable to the Internal Revenue Service on a Report of Foreign Bank and Financial Accounts (TD F

90-22.1).

Disclosures Page 1 of 5

For the Period 11/1/11 to 11/30/11

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

Investment Products: Not FDIC Insured

-No Bank Guarantee -May Lose Value

Fund manager disclosure information available upon request

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

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

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

IMPORTANT ADDITIONAL INFORMATION APPLICABLE ONLY TO YOUR ASSET ACCOUNT(S) (LINKED TO JPMS)

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

In Case of Other Errors or Questions About Your Asset Account Statement(s)
Please review your statement(s) and promptly report any inaccuracy or discrepancy including possible unauthorized trading activity, unrecorded dividend payments, unaccounted cash positions, improper payments or transfers in writing to both the introducing broker, JPMS and the clearing firm, JPMCC at the addresses shown on your statement(s). Any oral communication should be re-confirmed in writing to further protect your rights, including your rights under the Securities Investor Protection Act (SIPA). If you have any questions please contact your J.P.Morgan team.

In your written communication, please provide the following information: (1)

your name and account number; (2) the dollar amount of the suspected error; and (3) a description of the error and explanation, if you can, why you believe there is an error. If you need more information, you must describe the item you are unsure about. We must receive your written communication no later than 30 days after the statement on which the error or problem appeared is sent or made available. If you do not so notify us, you agree that the statement activity and account balance(s) are correct.

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

In Case of Errors or Questions About Your Electronic Transfers.

Disclosures Page 2 of 5

For the Period 11/1/11 to 11/30/11

Contact your J.P. Morgan Team at one of the telephone numbers on the front of your statements or write us at J.P. Morgan, [REDACTED] as soon as

you can, if you think your statement is wrong or if you need more information about a transfer on the statement. We must hear from you no later than 60 days after we sent you the FIRST statement on which the error or problem appeared. (1) Tell us your name and account number. (2) Describe the error or the transfer you are unsure about, and explain as clearly as you can why you believe it is an error or why you need more information. (3) Tell us the dollar amount of the suspected error. We will investigate your complaint and will correct any error promptly. If we take more than 10 business days (or 20 business days for new accounts) to do this, we will credit your account for the amount you think is in error, so that you will have the use of the money during the time it takes us to complete our investigation.

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

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

Deposit products and services are offered by JPMCB Member FDIC.

You must promptly advise your J.P.Morgan representative of material changes in your investment objectives or financial situation or if you wish to modify the management of your account. Unless you inform otherwise, your J.P.Morgan representative will consider the information currently in its files to be complete and accurate.

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

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

IMPORTANT ADDITIONAL INFORMATION APPLICABLE ONLY TO YOUR MARGIN ACCOUNT(S)

All positions in your Margin Account Portfolio(s) are held in custody at J.P. Morgan Clearing Corp. ("JPMCC"), [REDACTED].

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

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

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

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

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

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

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

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

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

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

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

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

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

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

PRODUCT RELATED DISCLOSURE: THE JPMORGAN FUNDS OR THIRD PARTIES

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

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

order materials online for JPMorgan funds at www.jpmorganfunds.com.

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