

GHISLAINE MAXWELL



JPMorgan Chase Bank, N.A.

GHISLAINE MAXWELL

[REDACTED]
For the Period 1/1/12 to 1/31/12

Asset Account

J.P. Morgan Team

Paul Morris

Jason Bell

Janet Young

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Banker

Investment Specialist

Client Service Team

Client Service Team

[REDACTED]
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Account Summary

Holdings

Equity

Alternative Assets

Cash & Fixed Income

Other Assets

Portfolio Activity

Online access

www.jpmorganonline.com

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

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12

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20

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GHISLAINE MAXWELL ACCT. [REDACTED]

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

Account Summary

Asset Allocation

Equity

Alternative Assets

Cash & Fixed Income

Other

Market Value

Accruals

Market Value with Accruals

Beginning

Market Value

1,414,900.54

44,424.00

3,383,938.21

83,641.54

\$4,926,904.29

27,584.20

\$4,954,488.49

Ending

Market Value

1,123,837.25

189,792.46

7,258,799.86

88,373.68

\$8,660,803.25

32,695.68

\$8,693,498.93

Current

Portfolio Activity

Beginning Market Value

Contributions

Withdrawals & Fees

Securities Transferred In

Securities Transferred Out

Net Contributions/Withdrawals

Income & Distributions

Change In Investment Value

Ending Market Value

Accruals

Market Value with Accruals

Period Value

4,926,904.29

4,972,799.54

(1,522,802.63)

2,449,604.12

(2,347,535.86)

\$3,552,065.17

9,121.64

172,712.15

\$8,660,803.25
32,695.68
\$8,693,498.93
Change
In Value
(291,063.29)
145,368.46
3,874,861.65
4,732.14
\$3,733,898.96
5,111.48
\$3,739,010.44
Year-to-Date
Value
4,926,904.29
4,972,799.54
(1,522,802.63)
2,449,604.12
(2,347,535.86)
\$3,552,065.17
9,121.64
172,712.15
\$8,660,803.25
32,695.68
\$8,693,498.93
Estimated
46,954.44
58,748.29
\$105,702.73
Current
Annual Income Allocation
13%
2%
84%
1%
100%
Equity
Cash &
Fixed Income
Other
Alternative
Assets
Asset Allocation
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GHISLAINE MAXWELL ACCT. [REDACTED]

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

Account Summary

Tax Summary

Domestic Dividends/Distributions

Foreign Dividends

Currency Gain/Loss

Interest Income

Taxable Income

Tax-Exempt Income

Bond Premium Amortization

Tax-Exempt Income

CONTINUED

Current

Period Value

323.22

1,475.44

(42.54)

6,258.62

\$8,014.74

1,250.00

(143.10)

\$1,106.90

Year-to-Date

Value

323.22

1,475.44

(42.54)

6,258.62

\$8,014.74

1,250.00

(143.10)

\$1,106.90

Unrealized Gain/Loss

To-Date Value

(\$350,559.41)

ST Realized Gain/Loss

LT Realized Gain/Loss

Realized Gain/Loss

Current

Period Value

6,075.75

(58,385.84)

(\$52,310.09)

Year-to-Date

Value

6,075.75

(58,385.84)

(\$52,310.09)

Cost Summary

Equity

Cost
Cash & Fixed Income
Other
Total
1,395,698.82
7,319,020.74
90,364.18
\$8,805,083.74
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GHISLAINE MAXWELL ACCT. [REDACTED]

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

Equity Summary

Asset Categories

US Large Cap Equity

US Small/Mid Cap Equity

Non-US Equity

Preferred Stocks

Concentrated & Other Equity

Unclassified

Total Value

Market Value/Cost

Market Value

Tax Cost

Unrealized Gain/Loss

Estimated Annual Income

Accrued Dividends

Yield

Beginning

Market Value

226,931.66

4,440.00

431,810.63

409,576.00

193,953.50

148,188.75

\$1,414,900.54

Ending

Market Value

112,244.53

5,940.00

374,029.22

429,082.00

202,541.50

0.00

\$1,123,837.25

Current

Period Value

1,123,837.25

1,395,698.82

(266,905.87)

46,954.44

7,738.59

4.16%

Equity as a percentage of your portfolio - 13 %

Change

In Value

(114,687.13)

1,500.00

(57,781.41)

19,506.00

8,588.00
(148,188.75)
(\$291,063.29)

13%

Current

Allocation

1%

1%

4%

5%

2%

Preferred Stocks

US Large Cap Equity

US Small/Mid Cap Equity

Asset Categories

Concentrated & Other Equity

Non-US Equity

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GHISLAINE MAXWELL

ACCT. [REDACTED]

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

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

BANK OF AMERICA CORP

BB & T CORP

060505-10-4 BAC

0.00

054937-10-7 BBT

CITIGROUP INC NEW

172967-42-4 C

P COGNIZANT TECHNOLOGY SOLUTIONS CORP

CL A

192446-10-2 CTSH

E I DU PONT DE NEMOURS & CO

E M C CORP MASS

KROGER CO

263534-10-9 DD

25.76

268648-10-2 EMC

23.76

501044-10-1 KR

265.000

6,296.40

6,587.16

(290.76)

121.90

1.94%

468.000

12,055.68

12,378.64

(322.96)

50.89

224.000

11,399.36

11,537.62

(138.26)

367.36

3.22%
30.72
71.75
358.000
10,997.76
14,048.52
0.00
(3,050.76)
49.44
14.32
0.13%
7.13
944.000
6,730.72
10,148.85
(3,418.13)
98.88
037411-10-5 APA
0.00
440.00
37.76
0.56%
95.000
9,393.60
11,403.30
(2,009.70)
57.00
14.25
0.61%
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 1/1/12 to 1/31/12

Price

US Large Cap Equity

PROSHARES ULTRASHORT S&P 500

PROSHARES TRUST

SCHLUMBERGER LTD

UNITED TECHNOLOGIES CORP

WALT DISNEY CO

74347R-88-3 SDS

38.23

74347X-23-7 QID

75.17

806857-10-8 SLB

78.35

913017-10-9 UTX

38.90

254687-10-6 DIS

Total US Large Cap Equity

\$112,244.53

\$169,440.36

(\$57,195.83)

\$1,171.08

\$503.69

US Small/Mid Cap Equity

GERON CORP

374163-10-3 GERN

Non-US Equity

AKZO NOBEL N V

ISIN NL0000009132/SEDOL 5458314

N01803-90-2 EUR

ALLIANZ SE HOLDING

ISIN DE0008404005 SEDOL 5231485

D03080-90-6 EUR

110.69

77.000

8,523.38

10,206.94

(1,683.56)

1.04%

229.000

8,908.10

9,015.40

(107.30)

137.40

1.54%

162.000

12,692.70

13,783.83

(1,091.13)

311.04

2.45%
113.000
8,494.21
9,524.04
(1,029.83)
124.30
1.46%
200.000
7,646.00
26,203.50
(18,557.50)
17.63
1,000.000
17,630.00
44,809.50
(27,179.50)
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Inc.
Accrued Div.
Yield
1.98
3,000.000
5,940.00
18,129.32
(12,189.32)
52.06
149.000
7,757.08
9,781.64
(2,024.56)
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GHISLAINE MAXWELL

ACCT. [REDACTED]

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

Price

Non-US Equity

ATLAS COPCO AB-A SHS

ISIN SE0000101032 SEDOL B1QGR41

W10020-92-8 SEK

AVIVA PLC

ISIN GB0002162385 SEDOL 0216238

G2307K-92-2 GBP

BAYER AG REGISTERED SHS

ISIN DE000BAY0017 SEDOL 5069211

072733-91-8 EUR

CAP GEMINI S A

ISIN FR0000125338 SEDOL 4163437

F13587-92-2 EUR

CENTRICA

ISIN GB00B033F229 SEDOL B033F22

15639K-90-4 GBP

CINEWORLD GROUP PLC

ISIN GB00B15FWH70 SEDOL B15FWH7

172145-91-4 GBP

P

COVIDIEN PLC NEW

CREDIT SUISSE GROUP AG

G2554F-11-3 COV

25.97

ISIN CH0012138530 SEDOL 7171589

H3698D-93-0 CHF

ERICSSON LM-B SHS

ISIN SE0000108656 SEDOL 5959378

W26049-91-1 SEK

GDF SUEZ

ISIN FR0010208488 SEDOL B0C2CQ3

36827E-91-4 EUR

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27.16

289.000

7,850.05

9,914.97

(2,064.92)

9.29

793.000

7,365.88

10,052.84

(2,686.96)

230.000

5,972.60

8,916.46

(2,943.86)

51.50
0.00
53.10
1.75%
3.37
4,500.000
15,161.11
16,168.92
(1,007.81)
4.63
1,556.000
7,204.28
7,922.75
(718.47)
36.54
217.000
7,928.22
11,437.04
(3,508.82)
70.10
163.000
11,426.67
13,056.92
(1,630.25)
5.51
6,000.000
33,082.24
38,037.94 **
N/A
23.75
442.000
10,495.99
10,669.62
(173.63)
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Inc.
Accrued Div.
Yield

GHISLAINE MAXWELL ACCT. [REDACTED]

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

Price

Non-US Equity

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

NISSAN MOTOR CO LTD

ISIN JP3672400003 SEDOL 6642860

J57160-91-3 JPY

PHILIPS ELECTRONICS N.V.

ISIN NL0000009538 SEDOL 5986622

N6983Q-91-5 EUR

PPR SA

ISIN FR0000121485 SEDOL 5505072

F74953-93-0 EUR

157.48

38.000

5,984.19

6,319.18

(334.99)

20.22

337.000

6,815.77

8,419.17

(1,603.40)

330.86

3.71%

9.43

1,200.000

11,315.41

12,254.65

(939.24)

16.97

500.000

8,485.25

8,640.50
(155.25)
4.58
1,400.000
6,407.87
6,697.36
(289.49)
1.53
30,000.000
45,921.24
48,127.99
(2,206.75)
1,747.50
5.16
4,350.000
22,433.24
26,287.24
(3,854.00)
0.54
25,000.000
13,588.00
163,464.66
(149,876.66)
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Inc.
Accrued Div.
Yield
17.84
200.000
3,567.21
5,219.70
(1,652.49)
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GHISLAINE MAXWELL ACCT. [REDACTED]

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

Price

Non-US Equity

QBE INSURANCE GROUP LTD

ISIN AU000000QBE9 SEDOL 6715740

Q78063-91-6 AUD

RIO TINTO PLC

ISIN GB0007188757 SEDOL 0718875

766994-90-9 GBP

RSA INSURANCE GROUP PLC

ISIN GB0006616899 SEDOL 0661689

G8566X-91-9 GBP

SANOFI

ISIN FR0000120578 SEDOL 5671735

F5548N-91-1 EUR

SCHNEIDER S A

ISIN FR0000121972 SEDOL 4834108

F86921-91-7 EUR

SHISEIDO COMPANY LIMITED

ISIN JP3351600006 SEDOL 6805265

824841-91-0 JPY

SOLVAY SA

ISIN BE0003470755 SEDOL 4821100

834437-91-5 EUR

STANDARD CHARTERED PLC

ORD U\$ 0.50

ISIN GB0004082847 SEDOL 0408284

G84228-92-6 GBP

STORA ENSO OYJ

R SHS

ISIN FI0009005961 SEDOL 5072673

X21349-90-1 SE0A EUR

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7.12

933.000

6,644.11

9,050.23

(2,406.12)

24.21

555.000

13,435.04

14,171.09

(736.05)

98.69

77.000

7,599.07

8,750.42

(1,151.35)

18.35

400.000

7,339.02
7,325.88
13.14
62.15
164.000
10,193.21
11,096.92
(903.71)
73.92
156.000
11,531.84
11,779.77
(247.93)
1.67
23,800.000
39,811.02
48,596.10
(8,785.08)
60.04
191.000
11,468.56
12,954.00
(1,485.44)
12.18
400.000
4,871.65
7,237.30
(2,365.65)
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Inc.
Accrued Div.
Yield

GHISLAINE MAXWELL ACCT. [REDACTED]

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

Price

Non-US Equity

SUN HUNG KAI PROPERTIES

ISIN HK0016000132 SEDOL 6859927

Y82594-12-1 SHKP HKD

VODAFONE GROUP PLC

ISIN GB00B16GWD56 SEDOL B16GWD5

92857W-92-8 GBP

Total Non-US Equity

\$374,029.22

\$577,641.01

(\$198,656.09)

0.00

601.45

\$330.86

\$2,402.05

Preferred Stocks

CITIGROUP CAPITAL XIII

7 7/8% PFD

173080-20-1 C PNNA /BA1

COUNTRYWIDE CAPITAL V

7% PFD

222388-20-9 CFC PB

JPM CHASE CAPITAL XXIX

6.7% PFD

48125E-20-7 JPM PC

Total Preferred Stocks

25.72

2,500.000

64,300.00

\$429,082.00

62,500.00

\$422,578.96

1,800.00

\$6,503.04

4,187.50

\$31,227.50

\$1,837.50

6.51%

7.28%

22.71

4,200.000

95,382.00

98,778.96

(3,396.96)

7,350.00

1,837.50

7.71%

0.07%

13.85
1,000.000
13,850.02
15,082.81
(1,232.79)
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Inc.
Accrued Div.
Yield
26.94
10,000.000
269,400.00
261,300.00
8,100.00
19,690.00
7.31%
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GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 1/1/12 to 1/31/12
Price
Concentrated & Other Equity
GENERAL MOTORS CO
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
\$202,541.50
\$207,909.17
(\$5,367.67)
\$14,225.00
\$2,995.35
6.99%
108.32
150,000.000
162,481.50
157,909.17
4,572.33
11,850.00
2,995.35
7.25%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Inc.
Accrued Div.
Yield
40.06
1,000.000
40,060.00
50,000.00
(9,940.00)
2,375.00
5.93%
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GHISLAINE MAXWELL ACCT. [REDACTED]

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

Alternative Assets Summary

Beginning

Asset Categories

Hard Assets

Estimated Value

44,424.00

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

DB X-TRACKERS

ISIN LU0292106167 SEDOL B3DYFK4

892352-91-5

ETF METAL SECURITIES LTD

ISIN JE00B1VS3770 SEDOL B1VS377

131994-91-5

ISHARES SILVER TRUST

Total Hard Assets

464280-10-9 SLV

\$189,792.46

\$211,234.62

32.28

1,000.000

32,280.00

44,010.03

170.23

301.000

51,237.73

45,068.38

42.19

2,058.000

86,816.73

102,156.21

97.29

20,000.000

19,458.00

20,000.00

Quantity

Estimated

Value

Cost

Ending

Estimated Value

189,792.46

Change
In Value
145,368.46
Current
Allocation
2%
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GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 1/1/12 to 1/31/12
Cash & Fixed Income Summary
Beginning
Asset Categories
Cash
Non-USD Cash
Non-USD Short Term
US Fixed Income
Non-US Fixed Income
Complementary Structured Strategies
Total Value
Market Value/Cost
Market Value
Tax Cost
Unrealized Gain/Loss
Estimated Annual Income
Accrued Interest
Yield
Market Value
1,165,213.57
808,604.77
48,289.02
632,373.50
596,452.35
133,005.00
\$3,383,938.21
Ending
Market Value
4,877,588.71
885,103.01
0.00
750,979.70
600,733.94
144,394.50
\$7,258,799.86
Current
Period Value
7,258,799.86
7,319,020.74
(60,220.88)
58,748.29
24,957.09
0.82%
Non-USD Cash
Change
In Value
3,712,375.14
76,498.24
(48,289.02)
118,606.20

4,281.59
11,389.50
\$3,874,861.65

Current
Allocation

56%
10%
9%
7%
2%
84%

US Fixed Income

Non-US Fixed Income

Complementary Structured
Strategies

Cash

Asset Categories

Cash & Fixed Income as a percentage of your portfolio - 84 %

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GHISLAINE MAXWELL ACCT. [REDACTED]

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

SUMMARY BY MATURITY

1

Cash & Fixed Income

0-6 months

1-5 years¹

5-10 years¹

10+ years¹

Total Value

1

SUMMARY BY TYPE

Market

Value

6,070,779.77

671,175.09

289,369.50

227,475.50

\$7,258,799.86

% of Bond

Portfolio

85%

9%

3%

3%

100%

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

Note:

A - Bonds purchased at a premium show amortization.

1

Cash & Fixed Income Detail

Price

Cash

US DOLLAR

PROCEEDS FROM PENDING SALES

JPM NY MUNI MM FD - MORGAN

Total Cash

1.00

1.00

1.00

4,858,142.33

19,445.38

1.00

4,858,142.33

19,445.38

1.00

\$4,877,588.71

4,858,142.33

19,445.38

1.00
\$4,877,588.71
\$0.00
\$485.81
\$12.04
0.01%
485.81
12.04
0.01% ¹
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
Cash & Fixed Income
Cash
NON USD Cash
Corporate Bonds
Municipal Bonds
International Bonds
Mutual Funds
Complementary Structure
Total Value
Market
Value
4,877,588.71
885,103.01
281,529.50
227,475.50
822,513.70
20,194.94
144,394.50
\$7,258,799.86
% of Bond
Portfolio
69%
12%
3%
3%
11%
1%
1%
100%

This is the Annual Percentage Yield (APY) which is the rate earned if balances remain on deposit for a full year with compounding, there is no change in the interest rate and all interest is left in the account.

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 1/1/12 to 1/31/12
Price
Non-USD Cash
POUND STERLING
JAPANESE YEN
JP MORGAN CHASE BANK - NOK
LONDON TIME DEPOSITS 1.0000%
DATED 01/27/2012 MATURITY 02/03/2012
HELD BY LONDON TREASURY SERVICES
JP MORGAN CHASE BANK - CAD
LONDON TIME DEPOSITS 0.6100%
DATED 01/31/2012 MATURITY 02/07/2012
HELD BY LONDON TREASURY SERVICES
Total Non-USD Cash
\$885,103.01
\$892,281.17
(\$7,178.16)
\$2,790.99
\$30.68
US Fixed Income
JPM MANAGED RESERVES C
051398-91-5 GBP
ISHARES MARKIT IBOXX CORPORATE BOND
ISIN IE00B00FV011 SEDOL B00FV01
461278-91-3 GBP
HSBC FINANCE CORP
MEDIUM TERM NOTE 2.9% OCT 15 2015
DTD 10/15/2010
40429X-YB-6 A /A3
GENERAL ELEC CAP CORP
MEDIUM TERM FLOATING RATE NOTE
MAY 11 2016 DTD 05/11/2007
36962G-2V-5 AA+ /AA2
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92.77
50,000.00
46,384.00
45,394.50
989.50
326.39
73.60
2.44%
96.47
100,000.00
96,469.00
100,000.00
(3,531.00)
2,900.00
853.80
3.93%

10,193.07
192.33
7.54
105.00
76,804.76
20,194.94
79,003.04
19,023.08
(2,198.28)
1,171.86
0.34%
99.72
115,098.80
114,771.70
112,705.79
2,065.91
700.10
1.83
0.62%
1.58
0.01
17.07
349,139.99
784,035.00
1,224,867.03
550,960.01
10,281.83
209,089.47
562,718.31
10,173.02
206,684.05
(11,758.30)
108.81
2,405.42
2,090.89
28.85
1.09%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield

GHISLAINE MAXWELL

ACCT. [REDACTED]

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

Price

US Fixed Income

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

A MA ST HLTH & EDUCNTL FACS AUTH

REVENUE HARVARD UNIV 5% B

JUL 15 2032 DTD 08/03/2005

HELD BY DTC BOOK ENTRY ONLY

PAR CALL 07/15/2015 @ 100

57586C-FW-0 AAA /AAA

Total US Fixed Income

\$750,979.70

\$762,638.96

\$763,387.62

(\$11,659.26)

\$22,376.39

\$6,369.25

3.43%

110.74

50,000.00

55,372.00

53,855.22

54,040.00

1,516.78

2,500.00

111.10

4.21%

113.95

100,000.00

113,951.00
110,123.14
110,503.00
3,827.86
5,000.00
2,305.50
3.87%
116.31
50,000.00
58,152.50
55,239.98
55,424.00
2,912.52
2,500.00
833.30
3.56%
96.65
150,000.00
144,975.00
150,000.00
(5,025.00)
3,750.00
1,051.95
3.14%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
92.45
150,000.00
138,676.50
150,000.00
(11,323.50)
5,400.00
1,140.00
5.41%
Page 16 of 50

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 1/1/12 to 1/31/12
Price
Non-US Fixed Income
BLUEBAY HIGH YIELD BD FD GBP HDG-DB
ISIN LU0222772518
G13289-92-4 GBP
ISHARES BARCLAYS CAPITAL
ISIN IE00B1FZSD53 SEDOL B1G52V0
46578W-92-2 GBP
INTL BK RECON & DEVELOP - BRL
8 3/4% JUN 15 2012
DTD 08/20/2009
HELD BY EUROCLEAR ISIN:XS0446421157
SEDOL:B435Z93
459058-9B-1 NA /AAA BRL
KFW - TRY
MTN 9 3/4% JUL 16 2013
DTD 02/10/2010
HELD BY EUROCLEAR
ISIN XS0484842470 SEDOL B637YV8
14085A-9A-6 AAA /AAA TRY
INTER AMERICAN DEVELOPMENT BANK- INR
MEDIUM TERM NOTE 3% MAR 25 2014
DTD 03/25/2010
HELD BY EUROCLEAR
ISIN XS0495010562 SEDOL B5114T3
U45818-9G-5 AAA /AAA INR
1.88
6,700,000.00
125,734.21
143,232.17
(17,497.96)
4,065.12
3,476.35
6.70%
57.43
200,000.00
114,853.38
135,555.56
(20,702.18)
11,006.68
6,014.50
8.36%
57.10
90,000.00
51,390.08
50,106.74
1,283.34
4,498.97
2,839.49

8.66%
21.50
5,790.00
124,490.38
118,212.32
6,278.06
187.38
187.90
35,207.89
39,293.00
(4,085.11)
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
Page 17 of 50

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 1/1/12 to 1/31/12
Price
Non-US Fixed Income
INTER AMERICAN DEVEL BK - IDR
MEDIUM TERM NOTE 6.50% JUN 04 2014
DTD 06/04/2010
HELD BY EUROCLEAR
ISIN XS0513770957 SEDOL B4YWHC0
45818W-9K-4 AAA /AAA IDR
Total Non-US Fixed Income
\$600,733.94
\$636,511.90
(\$35,777.96)
\$28,970.10
\$18,545.12
Complementary Structured Strategies
MS 7YNC1Y STEP-UP NOTE 09/13/17
INITIAL RATE 2.75% CPN
WHERE MAX RATE IS 6% PER ANNUM
DD 9/8/10
61745E-6Q-9 A- /A2
5.06%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
0.01 1,300,000,000.00
149,058.00
150,112.11
(1,054.11)
9,399.33
6,214.78
5.33%
96.26
150,000.00
144,394.50
150,000.00
(5,605.50)
4,125.00
Page 18 of 50

GHISLAINE MAXWELL ACCT. [REDACTED]

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

Other Summary

Asset Categories

Balanced

Beginning

Estimated Value

83,641.54

Ending

Estimated Value

88,373.68

Change

In Value

4,732.14

Current

Allocation

1%

Current

Market Value/Cost

Estimated Value

Tax Cost

Estimated Gain/Loss

Other Detail

Price

Balanced

PIMCO FUNDS GLOBAL INVESTORS SERIES

- GLOBAL INVESTMENT GRADE CREDIT

FUND

ISIN IE00B3BMD843 SEDOL B3BMD84

695421-91-7 GBP

20.26

4,361.513

88,373.68

90,364.18

(1,990.50)

Quantity

Value

Adjusted Cost

Original Cost

Unrealized

Gain/Loss

Accruals

Period Value

88,373.68

90,364.18

(1,990.50)

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

Current
Transactions
Income
INFLOWS
7,598.49
Contributions
Foreign Exchange - Inflows
Total Inflows
OUTFLOWS **
Total Outflows
Withdrawals
TRADE ACTIVITY
Total Trade Activity
Settled Sales/Maturities/Redemptions
Ending Cash Balance
4,971,970.54
3,169.09
\$4,982,738.12
(1,419,530.95)
(\$1,419,530.95)
129,722.59
\$129,722.59
\$4,858,142.33

* 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

7,598.49
4,971,970.54
3,169.09
\$4,982,738.12
(1,419,530.95)
(\$1,419,530.95)
129,722.59
\$129,722.59

-\$0.00

\$0.00

Period

Value

1,165,212.57

Year-To-Date

Value*

-INCOME

Current

Period

Value

0.00

Year-To-Date

Value*

-\$0.00

\$0.00

\$0.00

\$0.00

\$0.00

-Page

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

Cost Adjustments
Amortization
Cost Adjustments
Total Cost Adjustments
Period Value
(143.10)
9,237.41
\$9,094.31

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

Portfolio Activity Detail - U S Dollar

INFLOWS & OUTFLOWS

Type

Settle Date Selection Method

1/3
1/3
1/3
1/3
1/4
1/6
1/11

Div Domestic

Div Domestic

Interest Income

Interest Income

Description

UNION PACIFIC CORP @ 0.60 PER SHARE

(ID: 907818-10-8)

JOHNSON CONTROLS INC @ 0.18 PER SHARE

(ID: 478366-10-7)

DEPOSIT SWEEP INTEREST FOR DEC. @ .03% RATE ON

NET AVG COLLECTED BALANCE OF \$1,109,240.04 AS

OF 01/01/12

JPM CHASE CAPITAL XXIX 6.7% PFD @ 0.41875 PER

SHARE (ID: 48125E-20-7)

Misc Disbursement FUNDS TRANSFERRED FROM PRN A/C# Q52167006 TO

MMIA A/C# 00000000002916490721 AS REQUESTED

Foreign Dividend

Misc Receipt

SCHLUMBERGER LTD @ 0.25 PER SHARE

(ID: 806857-10-8)

TRANSFER FROM SANFORD BERNSTEIN

113.000

0.25

2,500.000

0.419

1,046.88

(1,166,407.29)

28.25
180,424.00
Page 21 of 50
Quantity
Cost
109.000
301.000
Per Unit
Amount
0.60
0.18
PRINCIPAL
Amount
65.40
54.18
28.26
INCOME
Amount
Year-To-Date
Value*
(143.10)
9,237.41
\$9,094.31

GHISLAINE MAXWELL ACCT. [REDACTED]

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

INFLOWS & OUTFLOWS

Type

Settle Date Selection Method

1/17

1/17

1/17

1/17

1/17

1/17

Div Domest

Spot FX

Spot FX

Spot FX

Description

OCCIDENTAL PETROLEUM CORP @ 0.46 PER SHARE

(ID: 674599-10-5)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

AUD EXCHANGE RATE 1.029200000 DEAL 01/13/12

VALUE 01/17/12 (ID: 0AUDPR-AA-8)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

EUR EXCHANGE RATE 1.266400000 DEAL 01/13/12

VALUE 01/17/12 (ID: 0EURPR-AA-9)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

JPY EXCHANGE RATE 77.020000000 DEAL 01/13/12

VALUE 01/17/12 (ID: 0JPYPR-AA-9)

Misc Disbursement FUNDS TRANSFERRED FROM PRN A/C# Q52167006 TO

MMIA A/C# 00000000002916490721 PHONE

INSTRUCTIONS FROM CLIENT

Municipal Interest

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

(ID: 57586C-FW-0)

1/18

1/18

1/25

1/26

1/26

Div Domest

WALT DISNEY CO @ 0.60 PER SHARE

(ID: 254687-10-6)

Misc Disbursement FUNDS TRANSFERRED FROM PRN A/C# Q52167006 TO

MMIA A/C# 00000000002916490721 PHONE

INSTRUCTIONS FROM CLIENT

Spot FX

Misc Receipt

Misc Receipt

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

EUR EXCHANGE RATE 1.302200000 DEAL 01/23/12

VALUE 01/25/12 (ID: 0EURPR-AA-9)
TRANSFER FROM SANFORD BERNSTEIN
TRANSFER FROM SANFORD BERNSTEIN
1,139,863.05
50,210.82
Page 22 of 50
(69.300)
(88.81)
90.24
229.000
0.60
137.40
(36,045.96)
50,000.000
0.025
1,250.00
(217,077.70)
(47,055.000)
(612.74)
610.95
(1,535.460)
(1,982.97)
1,944.51
Quantity
Cost
Per Unit
Amount
144.000
(208.350)
(216.26)
0.46
PRINCIPAL
Amount
66.24
214.43
INCOME
Amount

GHISLAINE MAXWELL ACCT. [REDACTED]

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

INFLOWS & OUTFLOWS

Type

Settle Date Selection Method

1/26

1/26

1/27

1/30

1/31

1/31

Misc Receipt

Misc Receipt

Spot FX

Interest Income

Misc Receipt

Misc Receipt

Total Inflows & Outflows

TRADE ACTIVITY

Note:

Trade Date

Settle Date

1/4

1/9

1/4

1/9

1/4

1/9

Description

TRANSFER FROM SANFORD BERNSTEIN

TRANSFER FROM SANFORD BERNSTEIN

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

HKD EXCHANGE RATE 7.768100000 DEAL 01/24/12

VALUE 01/27/12 (ID: 0HKDPR-AA-4)

CITIGROUP CAPITAL XIII 7 7/8% PFD @ 0.492188

PER SHARE (ID: 173080-20-1)

TRANSFER FROM SANFORD BERNSTEIN

TRANSFER FROM SANFORD BERNSTEIN

10,000.000

0.492

4,921.88

49.36

42.50

\$3,563,207.17

(2,400.000)

(309.23)

Quantity

Cost

Per Unit

Amount

PRINCIPAL

Amount

131.20

3,601,249.61

308.96

INCOME

Amount

L indicates Long Term Realized Gain/Loss

Type

S indicates Short Term Realized Gain/Loss

Selection Method Description

Settled Sales/Maturities/Redemptions

Sale

High Cost

Sale

High Cost

Sale

High Cost

CHEVRON CORP @ 109.5906 12,712.51 BROKERAGE

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

LLC (ID: 166764-10-0)

TIME WARNER INC NEW @ 36.08 10,463.20 BROKERAGE

17.40 TAX &/OR SEC .21 J.P. MORGAN SECURITIES

LLC (ID: 887317-30-3)

WELLS FARGO & CO @ 28.25 13,503.50 BROKERAGE

28.68 TAX &/OR SEC .26 J.P. MORGAN SECURITIES

LLC (ID: 949746-10-1)

Page 23 of 50

(478.000)

28.189

13,474.56

(13,224.13)

250.43 S

(290.000)

36.019

10,445.59

(10,196.64)

248.95 S

Quantity

(116.000)

Per Unit

Amount

109.528

Proceeds

12,705.30

Tax Cost

(11,819.95)

Realized

Gain/Loss

885.35 S

GHISLAINE MAXWELL ACCT. [REDACTED]

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

Trade Date

Settle Date

1/11

1/17

1/11

1/17

1/11

1/17

1/19

1/24

1/23

1/26

1/23

1/26

1/23

1/26

Type

Selection Method Description

Settled Sales/Maturities/Redemptions

Sale

High Cost

Sale

High Cost

Sale

High Cost

Sale

High Cost

Sale

High Cost

Sale

High Cost

Sale

High Cost

BB & T CORP @ 26.75038 8,265.87 BROKERAGE 18.54

TAX &/OR SEC .16 J.P. MORGAN SECURITIES LLC

(ID: 054937-10-7)

OCCIDENTAL PETROLEUM CORP @ 96.73 13,929.12

BROKERAGE 8.64 TAX &/OR SEC .27 J.P. MORGAN

SECURITIES LLC (ID: 674599-10-5)

QUALCOMM INC @ 55.70 9,803.20 BROKERAGE 10.56

TAX &/OR SEC .19 J.P. MORGAN SECURITIES LLC

(ID: 747525-10-3)

BROADCOM CORP CL A @ 34.68066 8,670.17

BROKERAGE 15.00 TAX &/OR SEC .17 J.P. MORGAN

SECURITIES LLC (ID: 111320-10-7)

AT&T INC @ 30.51 30,510.00 BROKERAGE 60.00 TAX

&/OR SEC .59 J.P. MORGAN SECURITIES LLC

(ID: 00206R-10-2)

JOHNSON CONTROLS INC @ 31.40 9,451.40 BROKERAGE

18.06 TAX &/OR SEC .19 J.P. MORGAN SECURITIES
 LLC (ID: 478366-10-7)
 RESEARCH IN MOTION LIMITED @ 15.81 12,648.00
 BROKERAGE 48.00 TAX &/OR SEC .25 J.P. MORGAN
 SECURITIES LLC (ID: 760975-10-2)
 Total Settled Sales/Maturities/Redemptions
 \$129,722.59
 (\$187,291.31)
 (\$58,385.84) L
 \$817.12 S
 (800.000)
 15.75
 12,599.75
 (69,825.00)
 (57,225.25) L
 (301.000)
 31.339
 9,433.15
 (11,324.21)
 (1,891.06) S
 (1,000.000)
 30.449
 30,449.41
 (31,610.00)
 (1,160.59) L
 (250.000)
 34.62
 8,655.00
 (8,276.78)
 378.22 S
 (176.000)
 55.639
 9,792.45
 (9,237.41)
 555.04 S
 (144.000)
 96.668
 13,920.21
 (13,653.98)
 266.23 S
 Quantity
 (309.000)
 Per Unit
 Amount
 26.69
 Proceeds
 8,247.17
 Tax Cost
 (8,123.21)
 Realized
 Gain/Loss

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 1/1/12 to 1/31/12
Trade Date
Type
Est. Settle Date Selection Method Description
Pending Sales, Maturities, Redemptions
Sale
1/27
2/1
1/27
2/1
Sale
COVIDIEN PLC NEW (ID: G2554F-11-3)
COGNIZANT TECHNOLOGY SOLUTIONS CORP CL A
(ID: 192446-10-2)
Total Pending Sales, Maturities, Redemptions
Quantity
(236.000)
(102.000)
Per Unit
Amount
51.658
71.32
Proceeds
12,177.00
7,268.38
\$19,445.38
Tax Cost
(11,860.03)
(7,275.16)
(\$19,135.19)
Realized
Gain/Loss
316.97 S
(6.78) S
\$310.19 S
COST ADJUSTMENTS
Settle Date
1/4
1/17
Type
Cost Basis Adj
Amortization
Description
QUALCOMM INC COST BASIS ADJUSTMENT
(ID: 747525-10-3)
MA ST HLTH & EDUC TNL 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
MUNICIPAL BOND PREMIUM AMORTIZATIO
(ID: 57586C-FW-0)

Total Cost Adjustments

\$9,094.31

Quantity

176.000

50,000.000

Cost Basis

Adjustments

9,237.41

(143.10)

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

US Dollar Value
Current
Transactions
Beginning Cash Balance

INFLOWS
Total Inflows
Contributions
OUTFLOWS **
Total Outflows
Foreign Exchange - Outflows
Ending Cash Balance

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

INCOME
US Dollar Value
Current
Transactions
Beginning Cash Balance

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

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

Year-To-Date
Value*
--Period
Value
-216.26
\$216.26
(214.43)
(\$214.43)
-Year-To-Date
Value*
-216.26
\$216.26
(214.43)
(\$214.43)
-Local

Value
Current
Period Value
0.00
208.35
208.35
(208.35)
(208.35)
0.00
Year-To-Date
Value*
-208.35
208.35
(208.35)
(208.35)
-Page
26 of 50

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 1/1/12 to 1/31/12
Portfolio Activity Detail - Australia Dollar
INFLOWS & OUTFLOWS
Per Unit
Type
Settle Date Selection Method
1/4
1/17
Misc Receipt
Spot FX
Total Inflows & Outflows
Description
REP: AUD RECEIVED FROM GHISLAINE MAXWELL
AUSTRALIAN DOLLAR (ID: 0AUDPR-AA-8)
SPOT CURRENCY TRANSACTION - SELL BUY USD SELL
AUD EXCHANGE RATE 1.029200000 DEAL 01/13/12
VALUE 01/17/12 (ID: 0AUDPR-AA-8)
\$1.83
(\$1.83)
Quantity
208.350
214.430
Amount USD
Local Value
PRINCIPAL
Amount USD
Local Value
216.26
208.35
(214.43)
(208.35)
(1.83)
INCOME
Amount USD
Local Value
Currency
Gain/Loss USD
Page 27 of 50

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

Current
Transactions
Beginning Cash Balance

INFLOWS
Total Inflows
Income

OUTFLOWS **
Total Outflows
Withdrawals

Ending Cash Balance

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

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

INCOME
US Dollar Value
Current

Transactions
Beginning Cash Balance
Ending Cash Balance

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

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

Period Value
--Year-To-Date
Value*

--Local

Value
Current

Period Value

0.00

0.00

Year-To-Date

Value*

--Period

Value

-64.20

\$64.20

(64.20)

(\$64.20)

-Year-To-Date

Value*

-64.20

\$64.20

(64.20)

(\$64.20)

-Local

Value
Current
Period Value
0.00
65.26
65.26
(65.26)
(65.26)
0.00
Year-To-Date
Value*
-65.26
65.26
(65.26)
(65.26)
-Page
28 of 50

GHISLAINE MAXWELL ACCT. [REDACTED]

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

Portfolio Activity Detail - Canadian Dollar

INFLOWS & OUTFLOWS

Per Unit

Type

Settle Date Selection Method

1/9

Foreign Interest

Description

JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS

0.6600% DATED 12/30/2011 MATURITY 01/09/2012

HELD BY LONDON TREASURY SERVICES

(ID: 2526X9-9Q-1)

1/9

1/9

Misc Disbursement REP: ROLLOVER TO TIME DEPOSIT CANADIAN DOLLAR

(ID: 0CADPR-AA-6)

Free Delivery

High Cost

1/9

Receipt of Assets

JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS

0.6600% DATED 12/30/2011 MATURITY 01/09/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2526X9-9Q-1)

JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS

0.6600% DATED 01/09/2012 MATURITY 01/17/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2527A9-9Y-7)

1/17

Foreign Interest

JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS

0.6600% DATED 01/09/2012 MATURITY 01/17/2012

HELD BY LONDON TREASURY SERVICES

(ID: 2527A9-9Y-7)

1/17

1/17

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 01/09/2012 MATURITY 01/17/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2527A9-9Y-7)

(16.870)

(115,054.630)

(16.46)

(16.87)

115,054.630

16.46
16.87
115,054.630
(21.090)
(115,033.540)
(20.59)
(21.09)
Quantity
115,033.540
Amount USD
Local Value
PRINCIPAL
Amount USD
Local Value
20.59
21.09
INCOME
Amount USD
Local Value
Currency
Gain/Loss USD
Page 29 of 50

GHISLAINE MAXWELL ACCT. [REDACTED]

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

INFLOWS & OUTFLOWS

Per Unit

Type

Settle Date Selection Method

1/17

Receipt of Assets

Description

JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS

0.6100% DATED 01/17/2012 MATURITY 01/24/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2527E9-9K-3)

1/24

Foreign Interest

JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS

0.6100% DATED 01/17/2012 MATURITY 01/24/2012

HELD BY LONDON TREASURY SERVICES

(ID: 2527E9-9K-3)

1/24

1/24

Misc Disbursement REP: ROLLOVER TO TIME DEPOSIT CANADIAN DOLLAR

(ID: 0CADPR-AA-6)

Free Delivery

High Cost

1/24

Receipt of Assets

JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS

0.6100% DATED 01/17/2012 MATURITY 01/24/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2527E9-9K-3)

JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS

0.6100% DATED 01/24/2012 MATURITY 01/31/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2527H9-9B-0)

1/31

Foreign Interest

JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS

0.6100% DATED 01/24/2012 MATURITY 01/31/2012

HELD BY LONDON TREASURY SERVICES

(ID: 2527H9-9B-0)

1/31

1/31

Misc Disbursement REP: ROLLOVER TO TIME DEPOSIT CANADIAN DOLLAR

(ID: 0CADPR-AA-6)

Free Delivery

High Cost

JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS

0.6100% DATED 01/24/2012 MATURITY 01/31/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2527H9-9B-0)

(13.650)
(115,085.150)
(13.59)
(13.65)
115,085.150
13.59
13.65
115,085.150
(13.650)
(115,071.500)
(13.56)
(13.65)
115,071.500
13.56
13.65
Quantity
115,071.500
Amount USD
Local Value
PRINCIPAL
Amount USD
Local Value
INCOME
Amount USD
Local Value
Currency
Gain/Loss USD
Page 30 of 50

GHISLAINE MAXWELL ACCT. [REDACTED]

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

INFLOWS & OUTFLOWS

Per Unit

Type

Settle Date Selection Method

1/31

Receipt of Assets

Description

JP MORGAN CHASE BANK - CAD LONDON TIME DEPOSITS

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

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2527L9-9H-2)

Total Inflows & Outflows

\$0.00

Quantity

115,098.800

Amount USD

Local Value

PRINCIPAL

Amount USD

Local Value

INCOME

Amount USD

Local Value

Currency

Gain/Loss USD

Page 31 of 50

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

Current
Transactions

Income
INFLOWS
Total Inflows

OUTFLOWS **
Tax Payments
Foreign Exchange - Outflows
Total Outflows

Ending Cash Balance

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

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

Period Value
Beginning Cash Balance

-118.42
\$118.42
(29.61)
(2,034.75)
(\$2,064.36)
-Year-To-Date

Value*
-118.42
\$118.42
(29.61)
(2,034.75)
(\$2,064.36)

-Local
Value
Current
Period Value

1,535.46
92.40
92.40
(23.10)
(1,604.76)
(1,627.86)
0.00

Year-To-Date

Value*
-92.40
92.40
(23.10)
(1,604.76)
(1,627.86)

-Page

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

US Dollar Value
Current
Transactions
Beginning Cash Balance
Ending Cash Balance

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

US Dollar Value
Current
Cost Adjustments
Cost Adjustments
Total Cost Adjustments

Period Value
25,835.27
\$25,835.27
* Year to date information is calculated on a calendar year basis.

Year-To-Date
Value*
25,835.27
\$25,835.27

Local Value
Current
Period Value
18,995.12
18,995.12

Year-To-Date
Value*
18,995.12
18,995.12

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

Value
Current
Period Value
0.00
0.00

Year-To-Date
Value*

GHISLAINE MAXWELL ACCT. [REDACTED]

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

Portfolio Activity Detail - Euro

INFLOWS & OUTFLOWS

Per Unit

Type

Settle Date Selection Method

1/17

1/19

1/19

1/25

Spot FX

Foreign Dividend

FGN Tax Withheld

Spot FX

Total Inflows & Outflows

COST ADJUSTMENTS - Euro

Cost Basis

Settle Date

1/4

1/4

1/4

Type

Cost Basis Adj

Cost Basis Adj

Cost Basis Adj

Total Cost Adjustments (USD)

Description

PPR SA ISIN FR0000121485 SEDOL 5505072 COST

BASIS ADJUSTMENT (ID: F74953-93-0)

SCHNEIDER S A ISIN FR0000121972 SEDOL 4834108

COST BASIS ADJUSTMENT (ID: F86921-91-7)

PHILIPS ELECTRONICS N.V. ISIN NL00000009538

SEDOL 5986622 COST BASIS ADJUSTMENT

(ID: N6983Q-91-5)

\$25,835.27

Page 34 of 50

Quantity

38.000

164.000

337.000

Adjustments USD

Local Value

6,319.18

4,646.11

11,096.92

8,158.90

8,419.17

6,190.11

Description

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

EUR EXCHANGE RATE 1.266400000 DEAL 01/13/12
VALUE 01/17/12 (ID: 0EURPR-AA-9)
SOLVAY SA ISIN BE0003470755 SEDOL 4821100 @
1.20 PER SHARE (ID: 834437-91-5)
SOLVAY SA ISIN BE0003470755 SEDOL 4821100 TAX
WITHHELD BELGIUM 25.00% (ID: 0EURPR-AA-9)
SPOT CURRENCY TRANSACTION - SELL BUY USD SELL
EUR EXCHANGE RATE 1.302200000 DEAL 01/23/12
VALUE 01/25/12 (ID: 0EURPR-AA-9)
(\$1,945.94)
(\$37.03)
77.000
(23.100)
90.240
1.538
1.20
118.42
92.40
(29.61)
(23.10)
(90.24)
(69.30)
1.43
Quantity
1,944.510
Amount USD
Local Value
PRINCIPAL
Amount USD
Local Value
(1,944.51)
(1,535.46)
INCOME
Amount USD
Local Value
Currency
Gain/Loss USD
(38.46)

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

US Dollar Value
Current
Transactions
Beginning Cash Balance

INFLOWS
Total Inflows
Income

OUTFLOWS **
Total Outflows
Foreign Exchange - Outflows
Ending Cash Balance

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

INCOME
US Dollar Value
Current
Transactions
Beginning Cash Balance

Ending Cash Balance

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

Period Value
--Year-To-Date
Value*

--Local

Value
Current
Period Value

0.00

0.00

Year-To-Date
Value*

--Period

Value

-309.23

\$309.23

(308.96)

(\$308.96)

-Year-To-Date
Value*

-309.23

\$309.23

(308.96)

(\$308.96)

-Local

Value
Current
Period Value
0.00
2,400.00
2,400.00
(2,400.00)
(2,400.00)
0.00
Year-To-Date
Value*
-2,400.00
2,400.00
(2,400.00)
(2,400.00)
-Page
35 of 50

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 1/1/12 to 1/31/12
Portfolio Activity Detail - Hong Kong Dollar
INFLOWS & OUTFLOWS

Per Unit

Type

Settle Date Selection Method

1/19

1/27

Foreign Dividend

Spot FX

Total Inflows & Outflows

Description

SUN HUNG KAI PROPERTIES ISIN HK0016000132 SEDOL

6859927 @ 2.40 PER SHARE (ID: Y82594-12-1)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

HKD EXCHANGE RATE 7.768100000 DEAL 01/24/12

VALUE 01/27/12 (ID: 0HKDPR-AA-4)

\$0.27

(\$0.27)

Quantity

1,000.000

308.960

Amount USD

Local Value

0.309

2.40

PRINCIPAL

Amount USD

Local Value

309.23

2,400.00

(308.96)

(2,400.00)

(0.27)

INCOME

Amount USD

Local Value

Currency

Gain/Loss USD

Page 36 of 50

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

US Dollar Value

Current

Transactions

Contributions

INFLOWS

Total Inflows

OUTFLOWS **

Total Outflows

Foreign Exchange - Outflows

TRADE ACTIVITY

Total Trade Activity

Period Value

Beginning Cash Balance

-612.74

\$612.74

(610.95)

(\$610.95)

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

10,173.02

\$10,173.02

-Year-To-Date

Value*

-612.74

\$612.74

(610.95)

(\$610.95)

10,173.02

\$10,173.02

-Local

Value

Current

Period Value

0.00

47,055.00

47,055.00

(47,055.00)

(47,055.00)

784,035.00

784,035.00

784,035.00

Year-To-Date

Value*

-47,055.00
47,055.00
(47,055.00)
(47,055.00)
784,035.00
784,035.00
-Page
37 of 50

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

US Dollar Value
Current
Transactions
Beginning Cash Balance
Ending Cash Balance

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

Portfolio Activity Detail - Japanese Yen
INFLOWS & OUTFLOWS

Per Unit
Type
Settle Date Selection Method
1/11
1/17

Misc Receipt
Spot FX
Total Inflows & Outflows

Description
REP: JPY RECEIVED FROM GHISLAINE MAXWELL
JAPANESE YEN AS OF 01/10/12 (ID: 0JPYPR-AA-9)
SPOT CURRENCY TRANSACTION - SELL BUY USD SELL
JPY EXCHANGE RATE 77.0200000000 DEAL 01/13/12
VALUE 01/17/12 (ID: 0JPYPR-AA-9)

\$1.79
(\$1.79)
Quantity
47,055.000
610.950

Amount USD
Local Value
PRINCIPAL
Amount USD
Local Value

612.74
47,055.00
(610.95)
(47,055.00)
(1.79)

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
38 of 50

GHISLAINE MAXWELL ACCT. [REDACTED]

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

TRADE ACTIVITY - Japanese Yen

Note:

Trade Date

Settle Date

1/20

1/25

Type

Selection Method Description

Settled Sales/Maturities/Redemptions

Sale

High Cost

JAPAN TOBACCO INC ISIN JP3726800000 SEDOL

6474535 (ID: J27869-91-6)

Quantity

(2.000)

S indicates Short Term Realized Gain/Loss

Per Unit

Amount USD

Local Value

5,086.51

393,000.00

Proceeds USD

Local Value

10,173.02

784,035.00

Tax Cost USD

Realized

Local Value Gain/Loss USD

(8,930.02)

(685,646.76)

1,243.00 S

Page 39 of 50

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

US Dollar Value

Current

Transactions

Income

INFLOWS

Total Inflows

OUTFLOWS **

Total Outflows

Withdrawals

TRADE ACTIVITY

Total Trade Activity

Settled Sales/Maturities/Redemptions

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

-77.08

\$77.08

(103,037.48)

(\$103,037.48)

102,960.95

\$102,960.95

-Year-To-Date

Value*

-77.08

\$77.08

(103,037.48)

(\$103,037.48)

102,960.95

\$102,960.95

-Local

Value

Current

Period Value

0.00

457.08

457.08

(592,609.74)

(592,609.74)

592,152.66

592,152.66

0.00

Year-To-Date

Value*

-457.08

457.08

(592,609.74)

(592,609.74)

592,152.66

592,152.66

-Page

40 of 50

GHISLAINE MAXWELL ACCT. [REDACTED]

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

Portfolio Activity Summary - Norwegian Krone

INCOME

US Dollar Value

Current

Transactions

Beginning Cash Balance

Ending Cash Balance

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

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

Portfolio Activity Detail - Norwegian Krone

INFLOWS & OUTFLOWS

Per Unit

Type

Settle Date Selection Method

1/4

Foreign Interest

Description

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS

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

HELD BY LONDON TREASURY SERVICES

(ID: 2526W9-9P-4)

1/4

1/4

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

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

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2526W9-9P-4)

(92.200)

(632,257.290)

(15.59)

(92.20)

Quantity

632,257.290

Amount USD

Local Value

PRINCIPAL

Amount USD

Local Value

15.59

92.20

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
41 of 50

GHISLAINE MAXWELL ACCT. [REDACTED]

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

INFLOWS & OUTFLOWS

Per Unit

Type

Settle Date Selection Method

1/4

Receipt of Assets

Description

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS

0.4500% DATED 01/04/2012 MATURITY 01/13/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2526Z9-9H-9)

1/9

Free Delivery

High Cost

1/9

Receipt of Assets

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS

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

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2526Y9-9G-2)

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS

0.5500% DATED 01/09/2012 MATURITY 01/17/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2527B9-9P-5)

1/13

Foreign Interest

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS

0.4500% DATED 01/04/2012 MATURITY 01/13/2012

HELD BY LONDON TREASURY SERVICES

(ID: 2526Z9-9H-9)

1/13

1/13

Misc Disbursement REP: ROLLOVER TO TIME DEPOSIT NORWEGIAN KRONE

(ID: 0NOKPR-AA-1)

Free Delivery

High Cost

1/13

Receipt of Assets

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS

0.4500% DATED 01/04/2012 MATURITY 01/13/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2526Z9-9H-9)

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS

0.8500% DATED 01/13/2012 MATURITY 01/20/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2527E9-9B-3)

632,420.630

(71.140)

(632,349.490)

(11.85)
(71.14)
632,349.490
11.85
71.14
592,152.660
(592,152.660)
Quantity
632,349.490
Amount USD
Local Value
PRINCIPAL
Amount USD
Local Value
INCOME
Amount USD
Local Value
Currency
Gain/Loss USD
Page 42 of 50

GHISLAINE MAXWELL ACCT. [REDACTED]

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

INFLOWS & OUTFLOWS

Per Unit

Type

Settle Date Selection Method

1/17

Foreign Interest

Description

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS

0.5500% DATED 01/09/2012 MATURITY 01/17/2012

HELD BY LONDON TREASURY SERVICES

(ID: 2527B9-9P-5)

1/20

Foreign Interest

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS

0.8500% DATED 01/13/2012 MATURITY 01/20/2012

HELD BY LONDON TREASURY SERVICES

(ID: 2527E9-9B-3)

1/20

1/20

Misc Disbursement REP: ROLLOVER TO TIME DEPOSIT NORWEGIAN KRONE

(ID: 0NOKPR-AA-1)

Free Delivery

High Cost

1/20

Receipt of Assets

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS

0.8500% DATED 01/13/2012 MATURITY 01/20/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2527E9-9B-3)

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS

0.9500% DATED 01/20/2012 MATURITY 01/27/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2527G9-9T-2)

1/27

Foreign Interest

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS

0.9500% DATED 01/20/2012 MATURITY 01/27/2012

HELD BY LONDON TREASURY SERVICES

(ID: 2527G9-9T-2)

1/27

1/27

Misc Disbursement REP: ROLLOVER TO TIME DEPOSIT NORWEGIAN KRONE

(ID: 0NOKPR-AA-1)

Misc Disbursement INCREASE IN TIME DEPOSIT NORWEGIAN KRONE

(ID: 0NOKPR-AA-1)

(116.840)

(592,225.030)

(20.09)

(116.84)

(102,972.32)
(592,225.03)
0.23
(0.23)
632,525.160
20.09
116.84
632,525.160
(104.530)
(632,420.630)
(17.63)
(104.53)
(0.55)
632,420.630
17.63
104.53
Quantity
592,152.660
Amount USD
Local Value
PRINCIPAL
Amount USD
Local Value
11.92
72.37
INCOME
Amount USD
Local Value
Currency
Gain/Loss USD
Page 43 of 50

GHISLAINE MAXWELL ACCT. [REDACTED]

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

INFLOWS & OUTFLOWS

Per Unit

Type

Settle Date Selection Method

1/27

Free Delivery

High Cost

1/27

Receipt of Assets

Description

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS

0.9500% DATED 01/20/2012 MATURITY 01/27/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2527G9-9T-2)

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

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

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2527K9-9B-6)

Total Inflows & Outflows

TRADE ACTIVITY - Norwegian Krone

Per Unit

Trade Date

Settle Date

1/17

1/17

Type

Selection Method Description

Settled Sales/Maturities/Redemptions

Sale

High Cost

Quantity

JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS (592,152.660)

0.5500% DATED 01/09/2012 MATURITY 01/17/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2527B9-9P-5)

Amount USD

Local Value

17.40

100.00

Proceeds USD

Local Value

102,960.95

592,152.66

Tax Cost USD

Realized

Local Value Gain/Loss USD

(102,960.95)

(592,152.66)

(\$102,960.40)

(\$0.55)
Quantity
(632,525.160)
Amount USD
Local Value
PRINCIPAL
Amount USD
Local Value
INCOME
Amount USD
Local Value
Currency
Gain/Loss USD
Page 44 of 50

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

US Dollar Value

Current

Transactions

Income

INFLOWS

Total Inflows

OUTFLOWS **

Withdrawals

Tax Payments

Total Outflows

TRADE ACTIVITY

Total Trade Activity

Settled Sales/Maturities/Redemptions

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

-1,139.86

\$1,139.86

(93.65)

(46.74)

(\$140.39)

532,425.39

\$532,425.39

-Year-To-Date

Value*

-1,139.86

\$1,139.86

(93.65)

(46.74)

(\$140.39)

532,425.39

\$532,425.39

-Local

Value

Current

Period Value

18,773.51

741.18

741.18

(60.73)

(29.97)

(90.70)

329,716.00

329,716.00

349,139.99
Year-To-Date
Value*
-741.18
741.18
(60.73)
(29.97)
(90.70)
329,716.00
329,716.00
-Page
45 of 50

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

US Dollar Value

Current

Transactions

Beginning Cash Balance

Ending Cash Balance

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

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

US Dollar Value

Current

Cost Adjustments

Cost Adjustments

Total Cost Adjustments

Period Value

19,023.08

\$19,023.08

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

Year-To-Date

Value*

19,023.08

\$19,023.08

Local Value

Current

Period Value

12,117.00

12,117.00

Year-To-Date

Value*

12,117.00

12,117.00

Period Value

--Year-To-Date

Value*

--Local

Value

Current

Period Value

0.00

0.00

Year-To-Date

Value*

--Page

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

Per Unit

Type

Settle Date Selection Method

1/9

Foreign Interest

Description

JP MORGAN CHASE BANK - GBP LONDON TIME DEPOSITS

0.3000% DATED 12/30/2011 MATURITY 01/09/2012

HELD BY LONDON TREASURY SERVICES

(ID: 2526Y9-9A-5)

1/9

1/9

1/9

Misc Disbursement REP: ROLLOVER TO TIME DEPOSIT POUND STERLING

(ID: 0GBPPR-AA-9)

Foreign Dividend

Free Delivery

High Cost

1/9

Receipt of Assets

BLUEBAY HIGH YIELD BD FD GBP HDG-DB ISIN

LU0222772518 @ 1.936 PER SHARE (ID: G13289-92-4)

JP MORGAN CHASE BANK - GBP LONDON TIME DEPOSITS

0.3000% DATED 12/30/2011 MATURITY 01/09/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2526Y9-9A-5)

JP MORGAN CHASE BANK - GBP LONDON TIME DEPOSITS

0.3000% DATED 01/09/2012 MATURITY 01/17/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2527B9-9H-3)

1/13

1/13

1/17

Foreign Dividend

FGN Tax Withheld

Foreign Interest

MARKS & SPENCER PLC - GBP ISIN GB0031274896

SEDOL 3127489 @ 0.068889 PER SHARE

(ID: G5824M-92-5)

MARKS & SPENCER PLC - GBP ISIN GB0031274896

SEDOL 3127489 TAX WITHHELD UNITED KINGDOM

10.00% (ID: 0GBPPR-AA-9)

JP MORGAN CHASE BANK - GBP LONDON TIME DEPOSITS

0.3000% DATED 01/09/2012 MATURITY 01/17/2012

HELD BY LONDON TREASURY SERVICES

(ID: 2527B9-9H-3)

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295,564.850
29.70
19.43
(29.970)
(46.74)
(29.97)
4,350.000
0.106
0.069
459.06
299.67
295,564.850
(24.290)
187.898
(295,540.560)
2.983
1.936
(37.42)
(24.29)
560.48
363.77
(0.47)
Quantity
295,540.560
Amount USD
Local Value
PRINCIPAL
Amount USD
Local Value
37.42
24.29
INCOME
Amount USD
Local Value
Currency
Gain/Loss USD

GHISLAINE MAXWELL ACCT. [REDACTED]

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

INFLOWS & OUTFLOWS

Per Unit

Type

Settle Date Selection Method

1/17

1/17

Description

Misc Disbursement REP: ROLLOVER TO TIME DEPOSIT POUND STERLING

(ID: 0GBPPR-AA-9)

Free Delivery

High Cost

1/17

Receipt of Assets

JP MORGAN CHASE BANK - GBP LONDON TIME DEPOSITS

0.3000% DATED 01/09/2012 MATURITY 01/17/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2527B9-9H-3)

JP MORGAN CHASE BANK - GBP LONDON TIME DEPOSITS

0.3000% DATED 01/17/2012 MATURITY 01/24/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2527E9-9V-9)

1/24

Foreign Interest

JP MORGAN CHASE BANK - GBP LONDON TIME DEPOSITS

0.3000% DATED 01/17/2012 MATURITY 01/24/2012

HELD BY LONDON TREASURY SERVICES

(ID: 2527E9-9V-9)

1/24

1/24

Misc Disbursement REP: ROLLOVER TO TIME DEPOSIT POUND STERLING

(ID: 0GBPPR-AA-9)

Free Delivery

High Cost

1/24

Receipt of Assets

JP MORGAN CHASE BANK - GBP LONDON TIME DEPOSITS

0.3000% DATED 01/17/2012 MATURITY 01/24/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2527E9-9V-9)

JP MORGAN CHASE BANK - GBP LONDON TIME DEPOSITS

0.3000% DATED 01/24/2012 MATURITY 01/31/2012

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2527H9-9J-3)

1/31

Foreign Interest

JP MORGAN CHASE BANK - GBP LONDON TIME DEPOSITS

0.3000% DATED 01/24/2012 MATURITY 01/31/2012

HELD BY LONDON TREASURY SERVICES

(ID: 2527H9-9J-3)

Total Inflows & Outflows

\$999.47

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(\$1.07)

295,601.290

26.67

17.01

295,601.290

(17.010)

(295,584.280)

(26.53)

(17.01)

295,584.280

26.53

17.01

295,584.280

Quantity

(19.430)

(295,564.850)

Amount USD

Local Value

PRINCIPAL

Amount USD

Local Value

(29.70)

(19.43)

INCOME

Amount USD

Local Value

Currency

Gain/Loss USD

(0.60)

GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 1/1/12 to 1/31/12
TRADE ACTIVITY - Pound Sterling
S indicates Short Term Realized Gain/Loss

Note:

Per Unit

Trade Date

Settle Date

1/20

1/25

1/20

1/25

1/31

1/31

Type

Selection Method Description

Settled Sales/Maturities/Redemptions

Sale

High Cost

Sale

High Cost

Sale

High Cost

DRAX GROUP PLC ISIN GB00B1VNSX38 SEDOL B1VNSX3

(ID: G2904K-92-9)

UNILEVER PLC ISIN GB00B10RZP78 SEDOL B10RZP7

(ID: 904767-91-0)

HELD BY LONDON TREASURY SERVICES CLIENT REF FTD

(ID: 2527H9-9J-3)

Total Settled Sales/Maturities/Redemptions (USD)

\$532,425.39

(\$528,719.95)

\$3,705.44 S

Quantity

(5,300.000)

(299.000)

JP MORGAN CHASE BANK - GBP LONDON TIME DEPOSITS (295,601.290)

0.3000% DATED 01/24/2012 MATURITY 01/31/2012

Amount USD

Local Value

8.169

5.293

31.73

20.56

162.30

100.00

Proceeds USD

Local Value

43,293.34

27,982.64

9,487.23

6,132.07
479,644.82
295,601.29
Tax Cost USD
Realized
Local Value Gain/Loss USD
(39,607.69)
(24,480.17)
(9,467.44)
(5,837.81)
(479,644.82)
(295,601.29)
3,685.65 S
19.79 S
COST ADJUSTMENTS - Pound Sterling
Cost Basis
Settle Date
1/4
Type
Cost Basis Adj
Description
ISHARES MARKIT IBOXX CORPORATE BOND ISIN
IE00B00FV011 SEDOL B00FV01 COST BASIS
ADJUSTMENT (ID: 461278-91-3)
Quantity
105.000
Adjustments USD
Local Value
19,023.08
12,117.00
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GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 1/1/12 to 1/31/12
Settled Foreign Exchange Contracts
Currency
Trade Date
Settle Date Counter Currency
Trade Related
AUSTRALIA DOLLAR
U S DOLLAR
EURO
U S DOLLAR
JAPANESE YEN
U S DOLLAR
EURO
U S DOLLAR
HONG KONG DOLLAR
U S DOLLAR
Jan. 13 12
Jan. 17 12
Jan. 13 12
Jan. 17 12
Jan. 13 12
Jan. 17 12
Jan. 23 12
Jan. 25 12
Jan. 24 12
Jan. 27 12
AUD
USD
EUR
USD
JPY
USD
EUR
USD
HKD
USD
(208.35)
214.43
(1,535.46)
1,944.51
(47,055.00)
610.95
(69.30)
90.24
(2,400.00)
308.96
1.029200
1.266400
77.020000
1.302200

7.768100
1.037965
1.291450
76.794399
1.281530
7.761213
214.43
1,944.51
610.95
90.24
308.96
(216.26)
(1,982.97)
(612.74)
(88.81)
(309.23)
(1.83)
(38.46)
(1.79)
1.43
(0.27)

Amount
Counter Amount Contract Rate Revaluation Rate
Contracted Base
Amount USD
Revalued
Amount USD
Currency G/L
Page 50 of 50

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Offshore Deposits - London and Nassau

Disclosures Page 1 of 5

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

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

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

Investment Products: Not FDIC Insured

-No Bank Guarantee -May Lose Value

Fund manager disclosure information available upon request

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

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

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

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

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

In Case of Other Errors or Questions About Your Asset Account Statement(s)
Please review your statement(s) and promptly report any inaccuracy or discrepancy including possible unauthorized trading activity, unrecorded dividend payments, unaccounted cash positions,

improper payments or transfers in writing to both the introducing broker, JPMS and the clearing firm, JPMCC at the addresses shown on your statement(s). Any oral communication should be re-confirmed in writing to further protect your rights, including your rights under the Securities Investor Protection Act (SIPA). If you have any questions please contact your J.P.Morgan team.

In your written communication, please provide the following information: (1) your name and account number; (2) the dollar amount of the suspected error; and (3) a description of the error and explanation, if you can, why you believe there is an error. If you need more information, you must describe the item you are unsure about. We must receive your written communication no later than 30 days after the statement on which the error or problem appeared is sent or made available. If you do not so notify us, you agree that the statement activity and account balance(s) are correct.

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

In Case of Errors or Questions About Your Electronic Transfers.

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

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

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

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

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

Deposit products and services are offered by JPMCB Member FDIC.

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

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

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

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

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

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

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

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

Hedge funds generally calculate the price (the "Net Asset Value" or "NAV"), 10-15 business days following the last business day of the month. For that reason, hedge fund NAVs shown will generally be the NAV of the month preceding this statement period. In general, the NAV is stated net of management and incentive fees. The NAV is calculated according to the General Partner's or Manager's stated methodology. Please refer to the limited partnership agreement, limited liability company agreement or other operative documentation for each hedge fund for the specific methodology used by the General Partner or Manager for that hedge fund or for your Investment Management or Trust account contact your J.P. Morgan team. J.P. Morgan expressly disclaims any responsibility for (1) the accuracy of the information and the methodology used by the General Partner or Manager in deriving valuations, (2) any errors or omissions in compiling or disseminating the valuations, and (3) any use to which the valuations are put. Valuations are provided for information purposes only and are intended solely for your own use. These statements do not provide tax reporting on private investments. Please continue to rely upon the General Partner or Manager of the investment vehicle for this information or for your Investment Management or Trust account contact your J.P. Morgan team.

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

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

Hedge fund redemptions are generally on a monthly, quarterly or annual basis but can sometimes be subject to a multi-year lockup before a redemption is permitted. For redemptions, there is generally a notification period that can be a long interval before the actual redemption date. Redemption proceeds are generally paid 15 calendar days after the final NAV is issued, but can be subject to a holdback of a portion of the proceeds until an annual audit of the Fund has been completed. Please refer to the applicable hedge fund's operative documentation for further details or for your Investment Management or Trust account contact your J.P. Morgan team.

Global Access Portfolios share certain characteristics with hedge funds. In particular, an investor who withdraws from a Global Access Portfolio will not receive the withdrawal proceeds in their entirety until 30-60 days after completion of the Portfolio's audit, which may be 18 months or longer after the redemption date. Interest might not be paid on any proceeds pending distribution. These restrictions apply even if the investor's account at JPMorgan is closed. The Confidential Private Placement Memorandum and applicable Supplements contain other

important information about the Global Access Portfolios and are available upon request or for your Investment Management or Trust account contact your J.P. Morgan team.

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

PRODUCT RELATED DISCLOSURE: THE JPMORGAN FUNDS OR THIRD PARTIES

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

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

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

J.P. Morgan affiliates may receive compensation from the JPMorgan funds for providing investment advisory services to the funds. J.P. Morgan affiliates may also provide administrative, custodial, sales, distribution, shareholder or other services to the JPMorgan Funds or funds established, sponsored, advised, or managed by third parties, and J.P. Morgan affiliates may be compensated for such services as allowed by applicable law. The distributor of the JPMorgan Funds is JPMorgan Distribution Services, Inc., which is an affiliate of JPMCB.

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

Assets may be reflected herein even though they may be held by a third party unaffiliated with J.P. Morgan. In such cases, unless J.P. Morgan otherwise agrees, J.P. Morgan has no responsibility for the verification, valuation, safekeeping or management of those assets.

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