



GHISLAINE MAXWELL

For the Period 5/1/11 to 5/31/11

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
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 944985B 45818W-9K-4 IDR	0.01	1,300,000,000.00	152,347.00	150,112.11	2,234.89	9,899.83 9,818.25	6.55%
Total Non-US Fixed Income			\$475,797.21	\$479,006.58	(\$3,209.37)	\$31,537.43 \$26,127.14	7.03%
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	99.03	150,000.00	148,551.00	150,000.00	(1,449.00)	4,125.00	2.87%

J.P.Morgan

Page 12 of 22

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