



GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 7/1/11 to 7/31/11

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
Non-US Fixed Income							
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	61.66	200,000.00	123,314.05	135,555.56	(12,241.51)	11,627.21 508.25	7.80 %
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	2.10	6,700,000.00	140,489.22	143,232.17	(2,742.95)	4,548.54 1,603.05	6.07 %
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	158,665.00	150,112.11	8,552.89	9,938.25 1,574.82	5.05 %
Total Non-US Fixed Income			\$422,468.27	\$428,899.84	(\$6,431.57)	\$26,114.00 \$3,686.12	6.19 %
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	99.36	150,000.00	149,038.50	150,000.00	(961.50)	4,125.00	

J.P.Morgan

Page 12 of 23

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00048073

SDNY_GM_00317271

EFTA01520741