



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

Trade Date Settle Date	Type	Description	Quantity	Per Unit Amount	Market Cost
Settled Securities Purchased					
7/11 7/14	Purchase	CONSTELLATION BRANDS INC 7 1/4% MAY 15 2017 DTD 11/15/2007 @ 110.00 MORGAN STANLEY & CO. INCORPORATED FACE VALUE 15,000.00 (ID: 21036P-AF-5)	15,000.000	110.00	(16,500.00)
7/11 7/14	Purchase	STEEL DYNAMICS INC 7.75% APR 15 2016 DTD 04/03/2008 @ 105.75 FIRST UNION CAP MKTS/WHEAT FIRST FACE VALUE 15,000.00 (ID: 858119-AN-0)	15,000.000	105.80	(15,862.50)
7/11 7/14	Purchase	LENNAR CORPORATION 5.6% MAY 31 2015 DTD 4/28/2005 @ 98.00 BANC OF AMERICA SEC LLC FACE VALUE 3,000.00 (ID: 526057-AS-3)	3,000.000	98.00	(2,940.00)
7/11 7/14	Purchase	D R HORTON INC 6 1/2% APR 15 2016 DTD 04/17/2006 @ 104.50 FIRST UNION CAP MKTS/WHEAT FIRST FACE VALUE 1,000.00 (ID: 23331A-AZ-2)	1,000.000	104.50	(1,045.00)
7/11 7/14	Purchase	RRI ENERGY INC 7 7/8% JUN 15 2017 DTD 06/13/2007 @ 100.75 DEUTSCHE BANK ALEX BROWN FACE VALUE 25,000.00 (ID: 74971X-AC-1)	25,000.000	100.80	(25,187.50)
7/11 7/14	Purchase	OMNICARE INC 7 3/4% JUN 01 2020 DTD 05/18/2010 @ 107.50 BARCLAYS CAPITAL INC FIXED INCOME FACE VALUE 2,000.00 (ID: 681904-AM-0)	2,000.000	107.50	(2,150.00)
7/12 7/15	Purchase	NRG ENERGY INC 8 1/4% SEP 01 2020 DTD 03/01/2011 @ 104.25 BARCLAYS CAPITAL INC FIXED INCOME FACE VALUE 15,000.00 (ID: 629377-BJ-0)	15,000.000	104.30	(15,637.50)
7/12 7/15	Purchase	SERVICE CORP INTL 7% JUN 15 2017 DTD 06/15/2006 MULTI CPN @ 108.50 BANC OF AMERICA SEC LLC FACE VALUE 20,000.00 (ID: 817565-BF-0)	20,000.000	108.50	(21,700.00)
7/12 7/15	Purchase	D R HORTON INC 6 1/2% APR 15 2016 DTD 04/17/2006 @ 105.00 CANTOR FITZGERALD / MORTGAGE BACKE FACE VALUE 9,000.00 (ID: 23331A-AZ-2)	9,000.000	105.00	(9,450.00)

J.P.Morgan

Page 34 of 35