

GHISLAINE MAXWELL



JPMorgan Chase Bank, N.A.
GHISLAINE MAXWELL-HY
270 Park Avenue, New York, NY 10017-2014
ACCT. [REDACTED]

For the Period 7/1/11 to 7/31/11

Investment Management Account

J.P. Morgan Team

Paul Morris

Ian Hirschfield

Janet Young

Gina Swetra

Online access

Banker

Investment Specialist

Client Service Team

Client Service Team

www.MorganOnline.com

For important information regarding your accounts refer to the rear of your statement

[REDACTED]
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Account Summary

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Holdings

Cash & Fixed Income

Portfolio Activity

4

15

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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/11 to 7/31/11

Account Summary

Asset Allocation

Cash & Fixed Income

Market Value

Accruals

Market Value with Accruals

Beginning

Market Value

1,000,000.00

\$1,000,000.00

2.47

\$1,000,002.47

Ending

Market Value

985,411.28

\$985,411.28

18,052.73

\$1,003,464.01

Current

Portfolio Activity

Beginning Market Value

Contributions

Net Contributions/Withdrawals

Income & Distributions

Change In Investment Value

Ending Market Value

Accruals

Market Value with Accruals

\$0.00

(14,372.52)

(216.20)

\$985,411.28

18,052.73

\$1,003,464.01

Period Value

1,000,000.00

Change

In Value

(14,588.72)

(\$14,588.72)

18,050.26

\$3,461.54

Year-to-Date

Value

0.00

1,000,000.00

\$1,000,000.00

(14,372.52)

(216.20)

\$985,411.28
18,052.73
\$1,003,464.01

Estimated
70,869.78
\$70,869.78

Current
Annual Income Allocation
100%

100%
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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/11 to 7/31/11

Account Summary

Tax Summary

Interest Income

Accrued Interest Current Year

Accrued Interest Subsequent Year

Taxable Income

CONTINUED

Current

Period Value

2,359.35

(16,587.03)

(144.84)

(\$14,372.52)

Year-to-Date

Value

2,359.35

(16,587.03)

(144.84)

(\$14,372.52)

Unrealized Gain/Loss

To-Date Value

(\$216.20)

Cost Summary

Cash & Fixed Income

985,627.48

Cost

Total

\$985,627.48

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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/11 to 7/31/11

Cash & Fixed Income Summary

Beginning

Asset Categories

Cash

US Fixed Income

Total Value

Market Value/Cost

Market Value

Tax Cost

Unrealized Gain/Loss

Estimated Annual Income

Accrued Interest

Yield

SUMMARY BY MATURITY

1

Cash & Fixed Income

0-6 months

1-5 years¹

5-10 years¹

10+ years¹

Total Value

1

Market Value

1,000,000.00

0.00

\$1,000,000.00

Ending

Market Value

10,946.53

974,464.75

\$985,411.28

Current

Period Value

985,411.28

985,627.48

(216.20)

70,869.78

18,052.73

6.44%

Cash & Fixed Income as a percentage of your portfolio - 100%

SUMMARY BY TYPE

Market

Value

27,296.53

167,168.30

711,098.25

79,848.20

\$985,411.28

% of Bond

Portfolio

2%

16%

74%

8%

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.

Cash & Fixed Income

Cash

Corporate Bonds

International Bonds

Total Value

Market

Value

10,946.53

963,864.75

10,600.00

\$985,411.28

% of Bond

Portfolio

1%

98%

1%

100%

US Fixed Income

Change

In Value

(989,053.47)

974,464.75

(\$14,588.72)

Current

Allocation

1%

99%

100%

Cash

Asset Categories

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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/11 to 7/31/11

Note:

1

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.

Cash & Fixed Income Detail

Price

Cash

US DOLLAR

US Fixed Income

AMERICAN GENERAL FINANCE

MEDIUM TERM NOTES 5.85% JUN 1 2013

DTD 6/12/2006

02635P-TD-5 B /B3

FORD MOTOR CREDIT CO

NOTES 7% OCT 1 2013

DTD 9/23/2003

345397-TZ-6 BB- /BA2

VERSO PAPER HLDGS LLC IN

11 1/2% JUL 01 2014

DTD 01/01/2010

92532B-AB-5 BB- /BA2

LENNAR CORPORATION

5.6% MAY 31 2015

DTD 4/28/2005

526057-AS-3 B+ /B3

99.00

10,000.00

9,900.00

9,905.00

(5.00)

560.00

93.33

5.89%

106.25

25,000.00

26,562.50

26,812.50

(250.00)

2,875.00

239.57

9.01%

107.53

10,000.00

10,753.30

10,775.00

(21.70)

700.00

233.33
3.36%
99.20
20,000.00
19,840.00
20,000.00
(160.00)
1,170.00
195.00
6.31%
1.00
10,946.53
10,946.53
10,946.53
3.28
9.49
0.03% ¹
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/11 to 7/31/11

Price

US Fixed Income

COMMUNITY HEALTH SYSTEMS

8 7/8% JUL 15 2015

DTD 07/25/2007

12543D-AF-7 B /B3

D R HORTON INC

6 1/2% APR 15 2016

DTD 04/17/2006

23331A-AZ-2 BB- /BA3

HEALTH MANAGEMENT ASSOCIATION

6 1/8% APR 15 2016

DTD 04/21/2006

421933-AH-5 BB- /NA

STEEL DYNAMICS INC

7.75% APR 15 2016

DTD 04/03/2008

858119-AN-0 BB+ /BA2

SUPERVALU INC

8% MAY 01 2016

DTD 05/07/2009

868536-AT-0 B /B2

CRICKET COMMUNICATIONS INC

7 3/4% MAY 15 2016

DTD 11/15/2009

226566-AK-3 B+ /BA2

GOODYEAR TIRE & RUBBER C

10 1/2% MAY 15 2016

DTD 05/11/2009

382550-AZ-4 B+ /B1

112.63

10,000.00

11,262.50

11,275.00

(12.50)

1,050.00

221.66

7.32%

106.63

15,000.00

15,993.75

16,050.00

(56.25)

1,162.50

245.41

6.13%

105.75

15,000.00

15,862.50

15,862.50
1,162.50
342.28
103.75
10,000.00
10,375.00
10,375.00
800.00
200.00
6.31%
103.50
10,000.00
10,350.00
10,400.00
(50.00)
612.50
180.34
5.27%
104.50
10,000.00
10,450.00
10,495.00
(45.00)
650.00
191.38
5.40%
103.38
15,000.00
15,506.25
15,525.00
(18.75)
1,331.25
59.16
7.86%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
7.05%

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/11 to 7/31/11

Price

US Fixed Income

HOST HOTELS & RESORTS LP

6 3/4% JUN 01 2016

DTD 04/04/2006

44108E-BA-5 BB+ /BA1

SEAGATE TECHNOLOGY HDD H

SR NOTES 6.80% OCT 1 2016

DTD 9/20/2006

81180R-AE-2 BB+ /BA1

HANESBRANDS INC

8% DEC 15 2016

DTD 12/10/2009

410345-AF-9 BB- /B1

RITE AID CORP

7 1/2% MAR 01 2017

DTD 02/21/2007

767754-BL-7 B- /CAA

JARDEN CORP

SR SUB NOTES 7 1/2% MAY 1 2017

DTD 2/13/2007

471109-AB-4 B /B2

CONSTELLATION BRANDS INC

7 1/4% MAY 15 2017

DTD 11/15/2007

21036P-AF-5 BB+ /BA2

INGLES MARKETS INC

8 7/8% MAY 15 2017

DTD 05/12/2009

457030-AG-9 BB- /B1

109.50

15,000.00

16,425.00

16,500.00

(75.00)

1,087.50

229.57

107.50

10,000.00

10,750.00

10,775.00

(25.00)

887.50

187.36

5.32%

104.63

10,000.00

10,462.50

10,487.50

(25.00)
750.00
187.50
6.52%
102.00
20,000.00
20,400.00
20,150.00
250.00
1,500.00
625.00
7.06%
106.00
10,000.00
10,600.00
10,600.00
680.00
226.66
109.88
10,000.00
10,987.50
10,825.00
162.50
800.00
102.22
5.45%
103.13
10,000.00
10,312.50
10,375.00
(62.50)
675.00
112.50
5.99%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
5.83%
7.26%

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/11 to 7/31/11

Price

US Fixed Income

RRI ENERGY INC

7 7/8% JUN 15 2017

DTD 06/13/2007

74971X-AC-1 B /B3

SERVICE CORP INTL

7% JUN 15 2017

DTD 06/15/2006

MULTI CPN

817565-BF-0 BB- /BA3

SMITHFIELD FOODS INC

SR NOTES 7 3/4% JUL 1 2017

DTD 6/22/2007

832248-AQ-1 B+ /B3

PINNACLE ENTERTAINMENT

8 5/8% AUG 01 2017

DTD 02/01/2010

723456-AK-5 BB /B1

CHESAPEAKE ENERGY CORP

6 1/2% AUG 15 2017

DTD 8/16/2005

165167-BS-5 BB+ /BA3

CCO HLDGS LLC CAP CORP

7 1/4% OCT 30 2017

DTD 09/27/2010

1248EP-AQ-6 BB- /B1

WINDSTREAM CORP

7 7/8% NOV 01 2017

DTD 10/08/2009

97381W-AJ-3 B+ /BA3

106.88

20,000.00

21,375.00

21,450.00

(75.00)

1,575.00

393.74

6.52%

105.50

15,000.00

15,825.00

15,825.00

1,087.50

274.89

6.17%

108.75

15,000.00

16,312.50

15,975.00
337.50
975.00
449.58
4.81%
108.75
10,000.00
10,875.00
10,850.00
25.00
862.50
433.64
6.82%
105.75
10,000.00
10,575.00
10,475.00
100.00
775.00
64.58
6.56%
108.50
20,000.00
21,700.00
21,700.00
1,400.00
178.88
5.30%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
100.50
25,000.00
25,125.00
25,187.50
(62.50)
1,968.75
251.55
7.76%
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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/11 to 7/31/11

Price

US Fixed Income

CASCADES INC

7 3/4% DEC 15 2017

DTD 12/03/2009

146900-AG-0 B+ /BA3

CLEAR CHANNEL WORLDWIDE

9 1/4% DEC 15 2017

DTD 06/15/2010

18451Q-AD-0 B /B2

CABLEVISION SYSTEMS CORP

SR NOTES 7 3/4% APR 15 2018

DTD 04/15/2010

12686C-AZ-2 B+ /B1

ALLBRITTON COMMUNICATION

8% MAY 15 2018

DTD 04/30/2010

016745-AL-5 B /B2

CKE RESTAURANTS INC

11 3/8% JUL 15 2018

DTD 07/12/2010

12561E-AK-1 B- /B2

METROPCS WIRELESS INC

SR NOTES 7 7/8% SEP 01 2018

DTD 09/21/2010

591709-AK-6 B /B2

FRONTIER COMMUNICATIONS

SR NOTES 8 1/8% OCT 01 2018

DTD 10/01/2009

35906A-AB-4 BB /BA2

109.75

20,000.00

21,950.00

21,950.00

1,625.00

541.66

6.40%

106.38

15,000.00

15,956.25

16,012.50

(56.25)

1,181.25

492.18

6.73%

110.25

10,000.00

11,025.00

11,050.00

(25.00)
1,137.50
50.55
9.34%
102.75
10,000.00
10,275.00
10,300.00
(25.00)
800.00
168.88
7.47%
106.75
10,000.00
10,675.00
10,775.00
(100.00)
775.00
228.19
6.49%
109.25
10,000.00
10,925.00
11,000.00
(75.00)
925.00
118.19
7.40%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
103.50
10,000.00
10,350.00
10,475.00
(125.00)
775.00
99.02
7.06%
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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/11 to 7/31/11

Price

US Fixed Income

DAVITA INC

6 3/8% NOV 01 2018

DTD 10/20/2010

23918K-AL-2 B /B2

CSC HOLDINGS LLC

8 5/8% FEB 15 2019

DTD 02/12/2009

126307-AC-1 BB /BA3

HCA INC

8 1/2% APR 15 2019

DTD 04/15/2010

404119-BF-5 BB /BA3

SPRINT CAPITAL CORP

6.90% MAY 1 2019

DTD 5/6/99

852060-AG-7 BB- /B1

FOREST OIL CORPORATION

7 1/4% JUN 15 2019

DTD 12/15/2007

346091-AZ-4 BB- /B1

LIMITED BRANDS INC

8 1/2% JUN 15 2019

DTD 12/15/2009

532716-AR-8 BB+ /BA1

DISH DBS CORP

7 7/8% SEP 01 2019

DTD 08/17/2009

25470X-AB-1 BB- /BA3

115.00

20,000.00

23,000.00

23,000.00

1,700.00

217.22

109.88

15,000.00

16,481.25

16,462.50

18.75

1,181.25

492.18

6.07%

104.00

20,000.00

20,800.00

20,400.00

400.00

1,450.00
185.26
6.59%
102.25
20,000.00
20,450.00
20,800.00
(350.00)
1,380.00
345.00
6.52%
110.25
20,000.00
22,050.00
22,250.00
(200.00)
1,700.00
500.54
6.77%
114.50
10,000.00
11,450.00
11,425.00
25.00
862.50
397.70
6.19%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
102.13
10,000.00
10,212.50
10,200.00
12.50
637.50
159.37
6.01%
6.30%

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/11 to 7/31/11

Price

US Fixed Income

WEYERHAEUSER CO

7 3/8% OCT 01 2019

DTD 10/01/2009

962166-BV-5 BBB /BA1

UNITED RENTALS NORTH AM

9 1/4% DEC 15 2019

DTD 11/17/2009

911365-AU-8 B /B2

PIONEER NATURAL RESOURCE

7 1/2% JAN 15 2020

DTD 11/30/2009

723787-AJ-6 BB+ /BA1

NEWFIELD EXPLORATION CO

6 7/8% FEB 01 2020

DTD 01/25/2010

651290-AN-8 BB+ /BA2

LEAR CORP

8 1/8% MAR 15 2020

DTD 03/26/2010

521865-AS-4 BB /BA3

MGM RESORTS INTERNATIONAL

9% MAR 15 2020

DTD 03/15/2011

55303Q-AD-2 B /BA3

BOISE PAPER HDG CO ISSR

8% APR 01 2020

DTD 03/19/2010

09747G-AB-9 BB /B1

105.25

5,000.00

5,262.50

5,312.50

(50.00)

400.00

133.33

7.17%

111.25

15,000.00

16,687.50

16,612.50

75.00

1,350.00

510.00

7.22%

107.75

20,000.00

21,550.00

21,450.00
100.00
1,375.00
691.30
109.50
10,000.00
10,950.00
10,945.00
5.00
812.50
306.94
5.71%
115.17
20,000.00
23,034.20
22,800.00
234.20
1,500.00
66.66
5.25%
111.88
15,000.00
16,781.25
16,687.50
93.75
1,387.50
177.28
7.32%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
116.45
10,000.00
11,645.30
11,509.70
135.60
737.50
245.83
4.90%
6.66%
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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/11 to 7/31/11

Price

US Fixed Income

CONSOL ENERGY INC

8 1/4% APR 01 2020

DTD 10/01/2010

20854P-AF-6 BB /B1

US STEEL CORP

SR NOTES 7 3/8% APR 01 2020

DTD 03/19/2010

912909-AF-5 BB /BA2

CF INDUSTRIES INC

7 1/8% MAY 01 2020

DTD 04/23/2010

12527G-AB-9 BB+ /BA1

OMNICARE INC

7 3/4% JUN 01 2020

DTD 05/18/2010

681904-AM-0 BB /BA3

WYNN LAS VEGAS LLC CORP

7 3/4% AUG 15 2020

DTD 08/04/2010

983130-AR-6 BBB /BA3

NRG ENERGY INC

8 1/4% SEP 01 2020

DTD 03/01/2011

629377-BJ-0 BB- /B1

BALL CORP

SR NOTES 6 3/4% SEP 15 2020

DTD 03/22/2010

058498-AP-1 BB+ /BA1

107.00

15,000.00

16,050.00

16,050.00

1,012.50

382.50

5.75%

110.50

10,000.00

11,050.00

10,950.00

100.00

775.00

357.36

103.00

15,000.00

15,450.00

15,637.50

(187.50)

1,237.50
515.62
6.21%
117.25
10,000.00
11,725.00
11,675.00
50.00
712.50
178.12
109.00
15,000.00
16,350.00
16,320.00
30.00
1,162.50
193.74
4.70%
103.88
15,000.00
15,581.25
15,656.25
(75.00)
1,106.25
368.74
6.77%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
111.25
15,000.00
16,687.50
16,556.25
131.25
1,237.50
412.50
6.53%
6.40%
7.78%
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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/11 to 7/31/11

Price

US Fixed Income

ARCH COAL INC

7 1/4% OCT 01 2020

DTD 08/09/2010

039380-AC-4 B+ /B1

BE AEROSPACE INC

SR NOTES 6 7/8% OCT 01 2020

DTD 09/16/2010

055381-AR-8 BB /BA3

ENERGY TRANSFER EQUITY

7 1/2% OCT 15 2020

DTD 09/20/2010

29273V-AC-4 BB- /BA2

INTL LEASE FINANCE CORP

8 1/4% DEC 15 2020

DTD 12/07/2010

459745-GF-6 BBB /B1

AMERIGAS PART FIN CORP

SR NOTES 6 1/2% MAY 20 2021

DTD 01/20/2011

030981-AF-1 NA /BA3

IRON MOUNTAIN INC

8 3/8% AUG 15 2021

DTD 08/10/2009

46284P-AM-6 B+ /B1

NAVISTAR INTL CORP

SR NOTES 8 1/4% NOV 01 2021

DTD 10/28/2009

63934E-AM-0 BB- /B1

108.75

10,000.00

10,875.00

10,987.50

(112.50)

825.00

206.25

7.04%

107.00

15,000.00

16,050.00

15,900.00

150.00

1,256.25

579.27

7.38%

102.50

15,000.00

15,375.00

15,337.50
37.50
975.00
192.28
6.15%
111.25
15,000.00
16,687.50
16,540.00
147.50
1,237.50
158.11
6.62%
107.00
20,000.00
21,400.00
21,450.00
(50.00)
1,500.00
441.66
6.48%
107.50
15,000.00
16,125.00
16,012.50
112.50
1,031.25
343.74
5.81%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
104.63
15,000.00
15,693.75
15,450.00
243.75
1,087.50
362.49
6.57%
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GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/11 to 7/31/11

Price

US Fixed Income

FORD MOTOR COMPANY

GLOBAL LANDMARK SECURITIES NOTES

7.45% JUL 16 2031

DTD 7/16/99

345370-CA-6 BB- /BA3

GMAC

8% NOV 01 2031

DTD 12/31/2008

36186C-BY-8 B+ /B1

CAPITAL ONE CAPITAL IV

6.745% FEB 17 2037

DTD 02/05/2007

140422-AA-4 BB /BAA

AMERICAN INTL GROUP

8.175% MAY 15 2058

DTD 05/15/2009

026874-BS-5 BBB /BAA

Total US Fixed Income

109.00

15,000.00

16,350.00

16,428.75

(78.75)

1,226.25

258.87

\$974,464.75

\$974,680.95

(\$216.20)

\$70,866.50

\$18,043.24

7.48%

100.50

20,000.00

20,100.00

20,275.00

(175.00)

1,349.00

614.54

6.70%

107.13

20,000.00

21,425.00

21,912.50

(487.50)

1,600.00

400.00

7.32%

Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
113.98
10,000.00
11,398.20
11,475.00
(76.80)
745.00
31.04
6.22%
6.52%
Page 14 of 35

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/11 to 7/31/11

Portfolio Activity Summary

Beginning Cash Balance

Transactions

Income

INFLOWS

(14,227.68)

Contributions

Total Inflows

OUTFLOWS **

Total Outflows

Interest Purchased

TRADE ACTIVITY

Total Trade Activity

(\$14,227.68)

(144.84)

(\$144.84)

Settled Securities Purchased

Ending Cash Balance

(974,680.95)

(\$974,680.95)

\$10,946.53

* 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

(14,227.68)

1,000,000.00

\$985,772.32

(144.84)

(\$144.84)

(974,680.95)

(\$974,680.95)

-Current

Period

Value

1,000,000.00

Year-To-Date

Value*

-Page

15 of 35

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/11 to 7/31/11

Portfolio Activity Detail

INFLOWS & OUTFLOWS

Type

Settle Date Selection Method

Income

7/1

7/8

Interest Income

Accrued Int Paid

Description

DEPOSIT SWEEP INTEREST FOR JUNE @ .03% RATE ON
NET AVG COLLECTED BALANCE OF \$100,000.00 AS OF
07/01/11

FORD MOTOR COMPANY GLOBAL LANDMARK SECURITIES
NOTES 7.45% JUL 16 2031 DTD 7/16/99 @ 114.75
BANC OF AMERICA SEC LLC TRADE DATE 07/05/11
FACE VALUE 10,000.00 (ID: 345370-CA-6)

7/8

Accrued Int Paid

CHESAPEAKE ENERGY CORP 6 1/2% AUG 15 2017 DTD
8/16/2005 @ 106.50 GREENWICH CAPITAL MARKETS
INC TRADE DATE 07/05/11 FACE VALUE 15,000.00
(ID: 165167-BS-5)

7/8

Accrued Int Paid

HOST HOTELS & RESORTS LP 6 3/4% JUN 01 2016 DTD
04/04/2006 @ 103.75 BARCLAYS CAPITAL INC FIXED
INCOME TRADE DATE 07/05/11 FACE VALUE 10,000.00
(ID: 44108E-BA-5)

7/8

7/8

Accrued Int Paid

Accrued Int Paid

LEAR CORP 8 1/8% MAR 15 2020 DTD 03/26/2010 @
109.45 BANC OF AMERICA SEC LLC TRADE DATE
07/05/11 FACE VALUE 10,000.00 (ID: 521865-AS-4)
WYNN LAS VEGAS LLC CORP 7 3/4% AUG 15 2020 DTD
08/04/2010 @ 109.50 FIRST UNION CAP MKTS/WHEAT
FIRST TRADE DATE 07/05/11 FACE VALUE 10,000.00
(ID: 983130-AR-6)

7/11

Accrued Int Paid

SEAGATE TECHNOLOGY HDD H SR NOTES 6.80% OCT 1
2016 DTD 9/20/2006 @ 106.00 MORGAN STANLEY &
CO. INCORPORATED TRADE DATE 07/06/11 FACE VALUE
10,000.00 (ID: 81180R-AE-2)

Page 16 of 35

10,000.000

0.019

(188.89)
10,000.000
0.031
(307.85)
10,000.000
0.026
(255.03)
10,000.000
0.007
(69.37)
15,000.000
0.026
(387.29)
10,000.000
0.036
(355.94)
Quantity
Cost
Per Unit
Amount
Amount
2.47

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/11 to 7/31/11

Type

Settle Date Selection Method

Income

7/11

Accrued Int Paid

Description

METROPCS WIRELESS INC SR NOTES 7 7/8% SEP 01
2018 DTD 09/21/2010 @ 106.75 BARCLAYS CAPITAL
INC FIXED INCOME TRADE DATE 07/06/11 FACE VALUE
15,000.00 (ID: 591709-AK-6)

7/11

Accrued Int Paid

AMERICAN INTL GROUP 8.175% MAY 15 2058 DTD
05/15/2009 @ 109.50 CREDIT SUISSE FIRST BOSTON
LLC TRADE DATE 07/06/11 FACE VALUE 12,000.00
(ID: 026874-BS-5)

7/11

Accrued Int Paid

CF INDUSTRIES INC 7 1/8% MAY 01 2020 DTD
04/23/2010 @ 116.75 CREDIT SUISSE FIRST BOSTON
LLC TRADE DATE 07/06/11 FACE VALUE 10,000.00
(ID: 12527G-AB-9)

7/11

Accrued Int Paid

AMERICAN GENERAL FINANCE MEDIUM TERM NOTES
5.85% JUN 1 2013 DTD 6/12/2006 @ 100.00 BANC OF
AMERICA SEC LLC TRADE DATE 07/06/11 FACE VALUE
20,000.00 (ID: 02635P-TD-5)

7/11

Accrued Int Paid

BE AEROSPACE INC SR NOTES 6 7/8% OCT 01 2020
DTD 09/16/2010 @ 106.75 FIRST UNION CAP
MKTS/WHEAT FIRST TRADE DATE 07/06/11 FACE VALUE
15,000.00 (ID: 055381-AR-8)

7/11

Accrued Int Paid

CKE RESTAURANTS INC 11 3/8% JUL 15 2018 DTD
07/12/2010 @ 110.50 THE PRINCERIDGE GROUP LLC
TRADE DATE 07/06/11 FACE VALUE 10,000.00
(ID: 12561E-AK-1)

7/11

Accrued Int Paid

CONSOL ENERGY INC 8 1/4% APR 01 2020 DTD
10/01/2010 @ 110.375 GOLDMAN SACHS & CO. TRADE
DATE 07/06/11 FACE VALUE 15,000.00
(ID: 20854P-AF-6)

15,000.000

0.023

(343.75)

10,000.000
0.056
(556.11)
15,000.000
0.019
(286.46)
20,000.000
0.007
(130.00)
10,000.000
0.014
(138.54)
12,000.000
0.013
(152.60)
Quantity
Cost
15,000.000
Per Unit
Amount
0.028
Amount
(426.56)
Page 17 of 35

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/11 to 7/31/11

Type

Settle Date Selection Method

Income

7/11

Accrued Int Paid

Description

FORD MOTOR CREDIT CO NOTES 7% OCT 1 2013 DTD

9/23/2003 @ 107.75 BANC OF AMERICA SEC LLC

TRADE DATE 07/06/11 FACE VALUE 10,000.00

(ID: 345397-TZ-6)

7/11

Accrued Int Paid

ENERGY TRANSFER EQUITY 7 1/2% OCT 15 2020 DTD

09/20/2010 @ 107.25 MORGAN STANLEY & CO.

INCORPORATED TRADE DATE 07/06/11 FACE VALUE

20,000.00 (ID: 29273V-AC-4)

7/11

Accrued Int Paid

INGLES MARKETS INC 8 7/8% MAY 15 2017 DTD

05/12/2009 @ 107.75 BANC OF AMERICA SEC LLC

TRADE DATE 07/06/11 FACE VALUE 10,000.00

(ID: 457030-AG-9)

7/11

7/11

Accrued Int Paid

Accrued Int Paid

SPRINT CAPITAL CORP 6.90% MAY 1 2019 DTD 5/6/99

@ 104.00 BANC OF AMERICA SEC LLC TRADE DATE

07/06/11 FACE VALUE 20,000.00 (ID: 852060-AG-7)

CRICKET COMMUNICATIONS INC 7 3/4% MAY 15 2016

DTD 11/15/2009 @ 107.00 BANC OF AMERICA SEC LLC

TRADE DATE 07/06/11 FACE VALUE 15,000.00

(ID: 226566-AK-3)

7/11

Accrued Int Paid

IRON MOUNTAIN INC 8 3/8% AUG 15 2021 DTD

08/10/2009 @ 106.00 DEUTSCHE BANK ALEX BROWN

TRADE DATE 07/06/11 FACE VALUE 15,000.00

(ID: 46284P-AM-6)

7/11

7/11

Accrued Int Paid

Accrued Int Paid

GMAC 8% NOV 01 2031 DTD 12/31/2008 @ 109.25

GOLDMAN SACHS & CO. TRADE DATE 07/06/11 FACE

VALUE 6,000.00 (ID: 36186C-BY-8)

GMAC 8% NOV 01 2031 DTD 12/31/2008 @ 109.25

BANC OF AMERICA SEC LLC TRADE DATE 07/06/11

FACE VALUE 9,000.00 (ID: 36186C-BY-8)

9,000.000

0.016

(140.00)

6,000.000

0.016

(93.33)

15,000.000

0.034

(509.48)

15,000.000

0.012

(180.83)

20,000.000

0.013

(268.33)

10,000.000

0.014

(138.06)

20,000.000

0.018

(358.33)

Quantity

Cost

10,000.000

Per Unit

Amount

0.019

Amount

(194.44)

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/11 to 7/31/11

Type

Settle Date Selection Method

Income

7/11

Accrued Int Paid

Description

AMERICAN INTL GROUP 8.175% MAY 15 2058 DTD
05/15/2009 @ 109.625 CREDIT SUISSE FIRST BOSTON
LLC TRADE DATE 07/06/11 FACE VALUE 3,000.00
(ID: 026874-BS-5)

7/11

Accrued Int Paid

MGM RESORTS INTERNATIONAL 9% MAR 15 2020 DTD
03/15/2011 @ 110.75 BANC OF AMERICA SEC LLC
TRADE DATE 07/06/11 FACE VALUE 15,000.00
(ID: 55303Q-AD-2)

7/11

Accrued Int Paid

DAVITA INC 6 3/8% NOV 01 2018 DTD 10/20/2010 @
102.00 MORGAN STANLEY & CO. INCORPORATED TRADE
DATE 07/06/11 FACE VALUE 10,000.00
(ID: 23918K-AL-2)

7/12

7/12

Accrued Int Paid

Accrued Int Paid

INTL LEASE FINANCE CORP 8 1/4% DEC 15 2020 DTD
12/07/2010 @ 110.00 SALOMON BROTHERS TRADE DATE
07/06/11 FACE VALUE 4,000.00 (ID: 459745-GF-6)
INTL LEASE FINANCE CORP 8 1/4% DEC 15 2020 DTD
12/07/2010 @ 110.25 MORGAN STANLEY & CO.
INCORPORATED TRADE DATE 07/07/11 FACE VALUE
4,000.00 (ID: 459745-GF-6)

7/12

Accrued Int Paid

FRONTIER COMMUNICATIONS SR NOTES 8 1/8% OCT 01
2018 DTD 10/01/2009 @ 109.75 BANC OF AMERICA
SEC LLC TRADE DATE 07/07/11 FACE VALUE
20,000.00 (ID: 35906A-AB-4)

7/12

7/12

Accrued Int Paid

Accrued Int Paid

CSC HOLDINGS LLC 8 5/8% FEB 15 2019 DTD
02/12/2009 @ 114.25 SALOMON BROTHERS TRADE DATE
07/07/11 FACE VALUE 10,000.00 (ID: 126307-AC-1)
WINDSTREAM CORP 7 7/8% NOV 01 2017 DTD
10/08/2009 @ 107.25 CREDIT SUISSE FIRST BOSTON
LLC TRADE DATE 07/07/11 FACE VALUE 20,000.00

(ID: 97381W-AJ-3)

Page 19 of 35

20,000.000

0.016

(310.62)

10,000.000

0.035

(352.19)

20,000.000

0.023

(455.90)

4,000.000

0.006

(24.75)

4,000.000

0.006

(23.83)

10,000.000

0.012

(123.96)

15,000.000

0.029

(435.00)

Quantity

Cost

3,000.000

Per Unit

Amount

0.013

Amount

(38.15)

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/11 to 7/31/11

Type

Settle Date Selection Method

Income

7/12

Accrued Int Paid

Description

HANESBRANDS INC 8% DEC 15 2016 DTD 12/10/2009 @
108.25 BARCLAYS CAPITAL INC FIXED INCOME TRADE
DATE 07/07/11 FACE VALUE 10,000.00

(ID: 410345-AF-9)

7/12

7/12

7/12

Accrued Int Paid

Accrued Int Paid

Accrued Int Paid

GMAC 8% NOV 01 2031 DTD 12/31/2008 @ 110.50

MORGAN STANLEY & CO. INCORPORATED TRADE DATE

07/07/11 FACE VALUE 5,000.00 (ID: 36186C-BY-8)

INTL LEASE FINANCE CORP 8 1/4% DEC 15 2020 DTD

12/07/2010 @ 110.50 SALOMON BROTHERS TRADE DATE

07/07/11 FACE VALUE 3,000.00 (ID: 459745-GF-6)

CCO HLDGS LLC CAP CORP 7 1/4% OCT 30 2017 DTD

09/27/2010 @ 105.50 UBS SECURITIES LLC TRADE

DATE 07/07/11 FACE VALUE 15,000.00

(ID: 1248EP-AQ-6)

7/12

Accrued Int Paid

NAVISTAR INTL CORP SR NOTES 8 1/4% NOV 01 2021

DTD 10/28/2009 @ 109.875 DEUTSCHE BANK ALEX

BROWN TRADE DATE 07/07/11 FACE VALUE 10,000.00

(ID: 63934E-AM-0)

7/12

Accrued Int Paid

AMERIGAS PART FIN CORP SR NOTES 6 1/2% MAY 20

2021 DTD 01/20/2011 @ 102.25 RBC CAPITAL

MARKETS CORPORATION TRADE DATE 07/07/11 FACE

VALUE 15,000.00 (ID: 030981-AF-1)

7/12

Accrued Int Paid

FOREST OIL CORPORATION 7 1/4% JUN 15 2019 DTD

12/15/2007 @ 102.00 CREDIT SUISSE FIRST BOSTON

LLC TRADE DATE 07/07/11 FACE VALUE 20,000.00

(ID: 346091-AZ-4)

7/12

Accrued Int Paid

ARCH COAL INC 7 1/4% OCT 01 2020 DTD 08/09/2010

@ 103.00 BONY/GRIFFIN,KUBIK,STEVENS & THOMS

TRADE DATE 07/07/11 FACE VALUE 15,000.00

(ID: 039380-AC-4)

Page 20 of 35

15,000.000

0.02

(305.10)

20,000.000

0.005

(108.75)

15,000.000

0.009

(140.83)

10,000.000

0.016

(162.71)

15,000.000

0.015

(217.50)

3,000.000

0.006

(18.56)

5,000.000

0.016

(78.89)

Quantity

Cost

10,000.000

Per Unit

Amount

0.006

Amount

(60.00)

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/11 to 7/31/11

Type

Settle Date Selection Method

Income

7/12

Accrued Int Paid

Description

PIONEER NATURAL RESOURCE 7 1/2% JAN 15 2020 DTD

11/30/2009 @ 114.00 CSI US INSTITUTIONAL DESK

TRADE DATE 07/07/11 FACE VALUE 20,000.00

(ID: 723787-AJ-6)

7/12

Accrued Int Paid

ALLBRITTON COMMUNICATION 8% MAY 15 2018 DTD

04/30/2010 @ 103.00 CREDIT SUISSE FIRST BOSTON

LLC TRADE DATE 07/07/11 FACE VALUE 10,000.00

(ID: 016745-AL-5)

7/13

Accrued Int Paid

US STEEL CORP SR NOTES 7 3/8% APR 01 2020 DTD

03/19/2010 @ 104.375 BANC OF AMERICA SEC LLC

TRADE DATE 07/07/11 FACE VALUE 15,000.00

(ID: 912909-AF-5)

7/13

Accrued Int Paid

PINNACLE ENTERTAINMENT 8 5/8% AUG 01 2017 DTD

02/01/2010 @ 108.50 BANC OF AMERICA SEC LLC

TRADE DATE 07/08/11 FACE VALUE 10,000.00

(ID: 723456-AK-5)

7/13

Accrued Int Paid

CLEAR CHANNEL WORLDWIDE 9 1/4% DEC 15 2017 DTD

06/15/2010 @ 110.00 DEUTSCHE BANK ALEX BROWN

TRADE DATE 07/08/11 FACE VALUE 10,000.00

(ID: 18451Q-AD-0)

7/13

Accrued Int Paid

DISH DBS CORP 7 7/8% SEP 01 2019 DTD 08/17/2009

@ 109.75 FIRST UNION CAP MKTS/WHEAT FIRST TRADE

DATE 07/08/11 FACE VALUE 15,000.00

(ID: 25470X-AB-1)

7/13

Accrued Int Paid

CASCADES INC 7 3/4% DEC 15 2017 DTD 12/03/2009

@ 104.75 FIRST UNION CAP MKTS/WHEAT FIRST TRADE

DATE 07/08/11 FACE VALUE 10,000.00

(ID: 146900-AG-0)

10,000.000

0.006

(60.28)

15,000.000
0.029
(433.13)
10,000.000
0.007
(71.94)
10,000.000
0.039
(388.13)
15,000.000
0.021
(310.36)
10,000.000
0.013
(126.67)
Quantity
Cost
20,000.000
Per Unit
Amount
0.037
Amount
(737.50)
Page 21 of 35

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/11 to 7/31/11

Type

Settle Date Selection Method

Income

7/13

Accrued Int Paid

Description

BALL CORP SR NOTES 6 3/4% SEP 15 2020 DTD
03/22/2010 @ 107.00 MORGAN STANLEY & CO.
INCORPORATED TRADE DATE 07/08/11 FACE VALUE
15,000.00 (ID: 058498-AP-1)

7/13

Accrued Int Paid

GOODYEAR TIRE & RUBBER C 10 1/2% MAY 15 2016
DTD 05/11/2009 @ 112.75 BANC OF AMERICA SEC LLC
TRADE DATE 07/08/11 FACE VALUE 10,000.00
(ID: 382550-AZ-4)

7/13

Accrued Int Paid

BOISE PAPER HDG CO ISSR 8% APR 01 2020 DTD
03/19/2010 @ 106.25 BARCLAYS CAPITAL INC FIXED
INCOME TRADE DATE 07/08/11 FACE VALUE 5,000.00
(ID: 09747G-AB-9)

7/13

Accrued Int Paid

COMMUNITY HEALTH SYSTEMS 8 7/8% JUL 15 2015 DTD
07/25/2007 @ 103.50 BNP PARIBAS SECURITIES
CORP. TRADE DATE 07/08/11 FACE VALUE 15,000.00
(ID: 12543D-AF-7)

7/13

7/13

Accrued Int Paid

Accrued Int Paid

HCA INC 8 1/2% APR 15 2019 DTD 04/15/2010 @
111.25 BNP PARIBAS SECURITIES CORP. TRADE DATE
07/08/11 FACE VALUE 20,000.00 (ID: 404119-BF-5)
CABLEVISION SYSTEMS CORP SR NOTES 7 3/4% APR 15
2018 DTD 04/15/2010 @ 107.75 BARCLAYS CAPITAL
INC FIXED INCOME TRADE DATE 07/08/11 FACE VALUE
10,000.00 (ID: 12686C-AZ-2)

7/13

Accrued Int Paid

CAPITAL ONE CAPITAL IV 6.745% FEB 17 2037 DTD
02/05/2007 @ 101.375 BNP PARIBAS SECURITIES
CORP. TRADE DATE 07/08/11 FACE VALUE 20,000.00
(ID: 140422-AA-4)

20,000.000

0.027

(547.09)

10,000.000

0.019
(189.44)
20,000.000
0.021
(415.56)
15,000.000
0.044
(658.23)
5,000.000
0.023
(113.33)
10,000.000
0.017
(169.17)
Quantity
Cost
15,000.000
Per Unit
Amount
0.022
Amount
(331.88)
Page 22 of 35

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/11 to 7/31/11

Type

Settle Date Selection Method

Income

7/13

Accrued Int Paid

Description

HEALTH MANAGEMENT ASSOCIATION 6 1/8% APR 15

2016 DTD 04/21/2006 @ 104.00 BNP PARIBAS

SECURITIES CORP. TRADE DATE 07/08/11 FACE VALUE

10,000.00 (ID: 421933-AH-5)

7/13

Accrued Int Paid

JARDEN CORP SR SUB NOTES 7 1/2% MAY 1 2017 DTD

2/13/2007 @ 104.875 BARCLAYS CAPITAL INC FIXED

INCOME TRADE DATE 07/08/11 FACE VALUE 10,000.00

(ID: 471109-AB-4)

7/13

Accrued Int Paid

WEYERHAEUSER CO 7 3/8% OCT 01 2019 DTD

10/01/2009 @ 115.097 MORGAN STANLEY & CO.

INCORPORATED TRADE DATE 07/08/11 FACE VALUE

10,000.00 (ID: 962166-BV-5)

7/13

Accrued Int Paid

NEWFIELD EXPLORATION CO 6 7/8% FEB 01 2020 DTD

01/25/2010 @ 107.25 DEUTSCHE BANK ALEX BROWN

TRADE DATE 07/08/11 FACE VALUE 20,000.00

(ID: 651290-AN-8)

7/13

Accrued Int Paid

UNITED RENTALS NORTH AM 9 1/4% DEC 15 2019 DTD

11/17/2009 @ 111.25 CREDIT SUISSE FIRST BOSTON

LLC TRADE DATE 07/08/11 FACE VALUE 15,000.00

(ID: 911365-AU-8)

7/13

Accrued Int Paid

LENNAR CORPORATION 5.6% MAY 31 2015 DTD

4/28/2005 @ 99.50 FIRST UNION CAP MKTS/WHEAT

FIRST TRADE DATE 07/08/11 FACE VALUE 7,000.00

(ID: 526057-AS-3)

7/13

Accrued Int Paid

SUPERVALU INC 8% MAY 01 2016 DTD 05/07/2009 @

103.75 GOLDMAN SACHS & CO. TRADE DATE 07/08/11

FACE VALUE 10,000.00 (ID: 868536-AT-0)

10,000.000

0.016

(160.00)

7,000.000

0.007
(45.73)
15,000.000
0.007
(107.92)
20,000.000
0.031
(618.75)
10,000.000
0.021
(208.96)
10,000.000
0.015
(150.00)
Quantity
Cost
10,000.000
Per Unit
Amount
0.015
Amount
(149.72)
Page 23 of 35

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/11 to 7/31/11

Type

Settle Date Selection Method

Income

7/13

Accrued Int Paid

Description

LIMITED BRANDS INC 8 1/2% JUN 15 2019 DTD
12/15/2009 @ 115.00 CREDIT SUISSE FIRST BOSTON
LLC TRADE DATE 07/08/11 FACE VALUE 20,000.00
(ID: 532716-AR-8)

7/14

Accrued Int Paid

INTL LEASE FINANCE CORP 8 1/4% DEC 15 2020 DTD
12/07/2010 @ 110.375 BANC OF AMERICA SEC LLC
TRADE DATE 07/11/11 FACE VALUE 4,000.00
(ID: 459745-GF-6)

7/14

7/14

Accrued Int Paid

Accrued Int Paid

RITE AID CORP 7 1/2% MAR 01 2017 DTD 02/21/2007
@ 100.75 DEUTSCHE BANK ALEX BROWN TRADE DATE
07/11/11 FACE VALUE 20,000.00 (ID: 767754-BL-7)
CONSTELLATION BRANDS INC 7 1/4% MAY 15 2017 DTD
11/15/2007 @ 110.00 MORGAN STANLEY & CO.
INCORPORATED TRADE DATE 07/11/11 FACE VALUE
15,000.00 (ID: 21036P-AF-5)

7/14

Accrued Int Paid

STEEL DYNAMICS INC 7.75% APR 15 2016 DTD
04/03/2008 @ 105.75 FIRST UNION CAP MKTS/WHEAT
FIRST TRADE DATE 07/11/11 FACE VALUE 15,000.00
(ID: 858119-AN-0)

7/14

Accrued Int Paid

LENNAR CORPORATION 5.6% MAY 31 2015 DTD
4/28/2005 @ 98.00 BANC OF AMERICA SEC LLC TRADE
DATE 07/11/11 FACE VALUE 3,000.00
(ID: 526057-AS-3)

7/14

Accrued Int Paid

D R HORTON INC 6 1/2% APR 15 2016 DTD
04/17/2006 @ 104.50 FIRST UNION CAP MKTS/WHEAT
FIRST TRADE DATE 07/11/11 FACE VALUE 1,000.00
(ID: 23331A-AZ-2)

1,000.000

0.016

(16.07)

3,000.000

0.007
(20.07)
15,000.000
0.019
(287.40)
15,000.000
0.012
(178.23)
20,000.000
0.028
(554.17)
4,000.000
0.007
(26.58)
Quantity
Cost
20,000.000
Per Unit
Amount
0.007
Amount
(132.22)
Page 24 of 35

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/11 to 7/31/11

Type

Settle Date Selection Method

Income

7/14

Accrued Int Paid

Description

RRI ENERGY INC 7 7/8% JUN 15 2017 DTD
06/13/2007 @ 100.75 DEUTSCHE BANK ALEX BROWN
TRADE DATE 07/11/11 FACE VALUE 25,000.00
(ID: 74971X-AC-1)

7/14

Accrued Int Paid

OMNICARE INC 7 3/4% JUN 01 2020 DTD 05/18/2010
@ 107.50 BARCLAYS CAPITAL INC FIXED INCOME
TRADE DATE 07/11/11 FACE VALUE 2,000.00
(ID: 681904-AM-0)

7/15

Accrued Int Paid

NRG ENERGY INC 8 1/4% SEP 01 2020 DTD
03/01/2011 @ 104.25 BARCLAYS CAPITAL INC FIXED
INCOME TRADE DATE 07/12/11 FACE VALUE 15,000.00
(ID: 629377-BJ-0)

7/15

Accrued Int Paid

SERVICE CORP INTL 7% JUN 15 2017 DTD 06/15/2006
MULTI CPN @ 108.50 BANC OF AMERICA SEC LLC
TRADE DATE 07/12/11 FACE VALUE 20,000.00
(ID: 817565-BF-0)

7/15

Accrued Int Paid

D R HORTON INC 6 1/2% APR 15 2016 DTD
04/17/2006 @ 105.00 CANTOR FITZGERALD /
MORTGAGE BACKE TRADE DATE 07/12/11 FACE VALUE
9,000.00 (ID: 23331A-AZ-2)

7/15

7/15

7/15

7/18

Corporate Interest

Corporate Interest

Corporate Interest

Corporate Interest

CKE RESTAURANTS INC 11 3/8% JUL 15 2018 DTD
07/12/2010 (ID: 12561E-AK-1)

PIIONEER NATURAL RESOURCE 7 1/2% JAN 15 2020 DTD
11/30/2009 (ID: 723787-AJ-6)

COMMUNITY HEALTH SYSTEMS 8 7/8% JUL 15 2015 DTD
07/25/2007 (ID: 12543D-AF-7)

FORD MOTOR COMPANY GLOBAL LANDMARK SECURITIES

NOTES 7.45% JUL 16 2031 DTD 7/16/99

(ID: 345370-CA-6)

Page 25 of 35

10,000.000

20,000.000

15,000.000

10,000.000

0.057

0.038

0.044

0.037

568.75

750.00

665.63

372.50

9,000.000

0.016

(146.25)

20,000.000

0.006

(116.67)

15,000.000

0.031

(460.62)

2,000.000

0.009

(18.51)

Quantity

Cost

25,000.000

Per Unit

Amount

0.006

Amount

(158.59)

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/11 to 7/31/11

Type

Settle Date Selection Method

Income

7/21

Accrued Int Paid

Total Income

Type

Settle Date Selection Method

Interest Purchased

7/11

Accrued Int Paid

Description

SMITHFIELD FOODS INC SR NOTES 7 3/4% JUL 1 2017

DTD 6/22/2007 @ 104.75 DEUTSCHE BANK ALEX BROWN

TRADE DATE 07/06/11 FACE VALUE 10,000.00

(ID: 832248-AQ-1)

7/15

Accrued Int Paid

VERSO PAPER HLDGS LLC IN 11 1/2% JUL 01 2014

DTD 01/01/2010 @ 107.25 BARCLAYS CAPITAL INC

FIXED INCOME TRADE DATE 07/12/11 FACE VALUE

8,000.00 (ID: 92532B-AB-5)

7/15

Accrued Int Paid

VERSO PAPER HLDGS LLC IN 11 1/2% JUL 01 2014

DTD 01/01/2010 @ 107.25 BARCLAYS CAPITAL INC

FIXED INCOME TRADE DATE 07/12/11 FACE VALUE

5,000.00 (ID: 92532B-AB-5)

7/18

Accrued Int Paid

VERSO PAPER HLDGS LLC IN 11 1/2% JUL 01 2014

DTD 01/01/2010 @ 107.25 BARCLAYS CAPITAL INC

FIXED INCOME TRADE DATE 07/13/11 FACE VALUE

12,000.00 (ID: 92532B-AB-5)

Total Interest Purchased

(\$144.84)

(65.17)

(22.36)

(35.78)

Quantity

Cost

Description

OMNICARE INC 7 3/4% JUN 01 2020 DTD 05/18/2010

@ 109.00 GOLDMAN SACHS & CO. TRADE DATE

07/18/11 FACE VALUE 13,000.00 (ID: 681904-AM-0)

(\$14,227.68)

Quantity

Cost

13,000.000

Per Unit

Amount

0.011

Amount

(139.93)

Amount

(21.53)

Page 26 of 35

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/11 to 7/31/11

TRADE ACTIVITY

Trade Date

Settle Date

Type

Settled Securities Purchased

7/5

Purchase

7/8

7/5

7/8

7/5

7/8

7/5

7/8

7/5

7/8

7/6

7/11

7/6

7/11

7/6

7/11

Purchase

Purchase

Purchase

Purchase

Purchase

Purchase

Purchase

Description

FORD MOTOR COMPANY GLOBAL LANDMARK SECURITIES

NOTES 7.45% JUL 16 2031 DTD 7/16/99 @ 114.75

BANC OF AMERICA SEC LLC FACE VALUE 10,000.00

(ID: 345370-CA-6)

CHESAPEAKE ENERGY CORP 6 1/2% AUG 15 2017 DTD

8/16/2005 @ 106.50 GREENWICH CAPITAL MARKETS

INC FACE VALUE 15,000.00 (ID: 165167-BS-5)

HOST HOTELS & RESORTS LP 6 3/4% JUN 01 2016 DTD

04/04/2006 @ 103.75 BARCLAYS CAPITAL INC FIXED

INCOME FACE VALUE 10,000.00 (ID: 44108E-BA-5)

LEAR CORP 8 1/8% MAR 15 2020 DTD 03/26/2010 @

109.45 BANC OF AMERICA SEC LLC FACE VALUE

10,000.00 (ID: 521865-AS-4)

WYNN LAS VEGAS LLC CORP 7 3/4% AUG 15 2020 DTD

08/04/2010 @ 109.50 FIRST UNION CAP MKTS/WHEAT

FIRST FACE VALUE 10,000.00 (ID: 983130-AR-6)

SEAGATE TECHNOLOGY HDD H SR NOTES 6.80% OCT 1

2016 DTD 9/20/2006 @ 106.00 MORGAN STANLEY &

CO. INCORPORATED FACE VALUE 10,000.00

(ID: 81180R-AE-2)
SMITHFIELD FOODS INC SR NOTES 7 3/4% JUL 1 2017
DTD 6/22/2007 @ 104.75 DEUTSCHE BANK ALEX BROWN
FACE VALUE 10,000.00 (ID: 832248-AQ-1)
METROPCS WIRELESS INC SR NOTES 7 7/8% SEP 01
2018 DTD 09/21/2010 @ 106.75 BARCLAYS CAPITAL
INC FIXED INCOME FACE VALUE 15,000.00
(ID: 591709-AK-6)
15,000.000
106.80
(16,012.50)
10,000.000
104.80
(10,475.00)
10,000.000
106.00
(10,600.00)
10,000.000
109.50
(10,950.00)
10,000.000
109.50
(10,945.00)
10,000.000
103.80
(10,375.00)
15,000.000
106.50
(15,975.00)
Quantity
10,000.000
Per Unit
Amount
114.80
Market Cost
(11,475.00)
Page 27 of 35

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/11 to 7/31/11

Trade Date

Settle Date

Type

Settled Securities Purchased

7/6

Purchase

7/11

7/6

7/11

7/6

7/11

7/6

7/11

7/6

7/11

7/6

7/11

7/6

7/11

7/6

7/11

7/6

7/11

Purchase

Purchase

Purchase

Purchase

Purchase

Purchase

Purchase

Purchase

Description

AMERICAN INTL GROUP 8.175% MAY 15 2058 DTD

05/15/2009 @ 109.50 CREDIT SUISSE FIRST BOSTON

LLC FACE VALUE 12,000.00 (ID: 026874-BS-5)

CF INDUSTRIES INC 7 1/8% MAY 01 2020 DTD

04/23/2010 @ 116.75 CREDIT SUISSE FIRST BOSTON

LLC FACE VALUE 10,000.00 (ID: 12527G-AB-9)

AMERICAN GENERAL FINANCE MEDIUM TERM NOTES

5.85% JUN 1 2013 DTD 6/12/2006 @ 100.00 BANC OF

AMERICA SEC LLC FACE VALUE 20,000.00

(ID: 02635P-TD-5)

BE AEROSPACE INC SR NOTES 6 7/8% OCT 01 2020

DTD 09/16/2010 @ 106.75 FIRST UNION CAP

MKTS/WHEAT FIRST FACE VALUE 15,000.00

(ID: 055381-AR-8)

CKE RESTAURANTS INC 11 3/8% JUL 15 2018 DTD

07/12/2010 @ 110.50 THE PRINCERIDGE GROUP LLC

FACE VALUE 10,000.00 (ID: 12561E-AK-1)

CONSOL ENERGY INC 8 1/4% APR 01 2020 DTD
10/01/2010 @ 110.375 GOLDMAN SACHS & CO. FACE
VALUE 15,000.00 (ID: 20854P-AF-6)
FORD MOTOR CREDIT CO NOTES 7% OCT 1 2013 DTD
9/23/2003 @ 107.75 BANC OF AMERICA SEC LLC FACE
VALUE 10,000.00 (ID: 345397-TZ-6)
ENERGY TRANSFER EQUITY 7 1/2% OCT 15 2020 DTD
09/20/2010 @ 107.25 MORGAN STANLEY & CO.
INCORPORATED FACE VALUE 20,000.00
(ID: 29273V-AC-4)
INGLES MARKETS INC 8 7/8% MAY 15 2017 DTD
05/12/2009 @ 107.75 BANC OF AMERICA SEC LLC
FACE VALUE 10,000.00 (ID: 457030-AG-9)

Page 28 of 35

10,000.000
107.80
(10,775.00)
20,000.000
107.30
(21,450.00)
10,000.000
107.80
(10,775.00)
15,000.000
110.40
(16,556.25)
10,000.000
110.50
(11,050.00)
15,000.000
106.80
(16,012.50)
20,000.000
100.00
(20,000.00)
10,000.000
116.80
(11,675.00)
Quantity
12,000.000
Per Unit
Amount
109.50
Market Cost
(13,140.00)

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/11 to 7/31/11

Trade Date

Settle Date

Type

Settled Securities Purchased

7/6

Purchase

7/11

7/6

7/11

7/6

7/11

7/6

7/11

7/6

7/11

7/6

7/11

7/6

7/11

7/6

7/11

7/6

7/12

Purchase

Purchase

Purchase

Purchase

Purchase

Purchase

Purchase

Purchase

Description

SPRINT CAPITAL CORP 6.90% MAY 1 2019 DTD 5/6/99

@ 104.00 BANC OF AMERICA SEC LLC FACE VALUE

20,000.00 (ID: 852060-AG-7)

CRICKET COMMUNICATIONS INC 7 3/4% MAY 15 2016

DTD 11/15/2009 @ 107.00 BANC OF AMERICA SEC LLC

FACE VALUE 15,000.00 (ID: 226566-AK-3)

IRON MOUNTAIN INC 8 3/8% AUG 15 2021 DTD

08/10/2009 @ 106.00 DEUTSCHE BANK ALEX BROWN

FACE VALUE 15,000.00 (ID: 46284P-AM-6)

GMAC 8% NOV 01 2031 DTD 12/31/2008 @ 109.25

GOLDMAN SACHS & CO. FACE VALUE 6,000.00

(ID: 36186C-BY-8)

GMAC 8% NOV 01 2031 DTD 12/31/2008 @ 109.25

BANC OF AMERICA SEC LLC FACE VALUE 9,000.00

(ID: 36186C-BY-8)

AMERICAN INTL GROUP 8.175% MAY 15 2058 DTD

05/15/2009 @ 109.625 CREDIT SUISSE FIRST BOSTON

LLC FACE VALUE 3,000.00 (ID: 026874-BS-5)
MGM RESORTS INTERNATIONAL 9% MAR 15 2020 DTD
03/15/2011 @ 110.75 BANC OF AMERICA SEC LLC
FACE VALUE 15,000.00 (ID: 55303Q-AD-2)
DAVITA INC 6 3/8% NOV 01 2018 DTD 10/20/2010 @
102.00 MORGAN STANLEY & CO. INCORPORATED FACE
VALUE 10,000.00 (ID: 23918K-AL-2)
INTL LEASE FINANCE CORP 8 1/4% DEC 15 2020 DTD
12/07/2010 @ 110.00 SALOMON BROTHERS FACE VALUE
4,000.00 (ID: 459745-GF-6)
4,000.000
110.00
(4,400.00)
10,000.000
102.00
(10,200.00)
15,000.000
110.80
(16,612.50)
3,000.000
109.60
(3,288.75)
9,000.000
109.30
(9,832.50)
6,000.000
109.30
(6,555.00)
15,000.000
106.00
(15,900.00)
15,000.000
107.00
(16,050.00)
Quantity
20,000.000
Per Unit
Amount
104.00
Market Cost
(20,800.00)
Page 29 of 35

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/11 to 7/31/11

Trade Date

Settle Date

Type

Settled Securities Purchased

7/7

Purchase

7/12

7/7

7/12

7/7

7/12

7/7

7/12

7/7

7/12

7/7

7/12

7/7

7/12

7/7

7/12

7/7

7/12

Purchase

Purchase

Purchase

Purchase

Purchase

Purchase

Purchase

Purchase

Description

INTL LEASE FINANCE CORP 8 1/4% DEC 15 2020 DTD

12/07/2010 @ 110.25 MORGAN STANLEY & CO.

INCORPORATED FACE VALUE 4,000.00

(ID: 459745-GF-6)

FRONTIER COMMUNICATIONS SR NOTES 8 1/8% OCT 01

2018 DTD 10/01/2009 @ 109.75 BANC OF AMERICA

SEC LLC FACE VALUE 20,000.00 (ID: 35906A-AB-4)

CSC HOLDINGS LLC 8 5/8% FEB 15 2019 DTD

02/12/2009 @ 114.25 SALOMON BROTHERS FACE VALUE

10,000.00 (ID: 126307-AC-1)

WINDSTREAM CORP 7 7/8% NOV 01 2017 DTD

10/08/2009 @ 107.25 CREDIT SUISSE FIRST BOSTON

LLC FACE VALUE 20,000.00 (ID: 97381W-AJ-3)

HANESBRANDS INC 8% DEC 15 2016 DTD 12/10/2009 @

108.25 BARCLAYS CAPITAL INC FIXED INCOME FACE

VALUE 10,000.00 (ID: 410345-AF-9)

GMAC 8% NOV 01 2031 DTD 12/31/2008 @ 110.50

MORGAN STANLEY & CO. INCORPORATED FACE VALUE
5,000.00 (ID: 36186C-BY-8)
INTL LEASE FINANCE CORP 8 1/4% DEC 15 2020 DTD
12/07/2010 @ 110.50 SALOMON BROTHERS FACE VALUE
3,000.00 (ID: 459745-GF-6)
CCO HLDGS LLC CAP CORP 7 1/4% OCT 30 2017 DTD
09/27/2010 @ 105.50 UBS SECURITIES LLC FACE
VALUE 15,000.00 (ID: 1248EP-AQ-6)
NAVISTAR INTL CORP SR NOTES 8 1/4% NOV 01 2021
DTD 10/28/2009 @ 109.875 DEUTSCHE BANK ALEX
BROWN FACE VALUE 10,000.00 (ID: 63934E-AM-0)
10,000.000
109.90
(10,987.50)
15,000.000
105.50
(15,825.00)
3,000.000
110.50
(3,315.00)
5,000.000
110.50
(5,525.00)
10,000.000
108.30
(10,825.00)
20,000.000
107.30
(21,450.00)
10,000.000
114.30
(11,425.00)
20,000.000
109.80
(21,950.00)
Quantity
4,000.000
Per Unit
Amount
110.30
Market Cost
(4,410.00)
Page 30 of 35

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/11 to 7/31/11

Trade Date

Settle Date

Type

Settled Securities Purchased

7/7

Purchase

7/12

7/7

7/12

7/7

7/12

7/7

7/12

7/7

7/12

7/7

7/13

7/8

7/13

7/8

7/13

7/8

7/13

Purchase

Purchase

Purchase

Purchase

Purchase

Purchase

Purchase

Purchase

Description

AMERIGAS PART FIN CORP SR NOTES 6 1/2% MAY 20

2021 DTD 01/20/2011 @ 102.25 RBC CAPITAL

MARKETS CORPORATION FACE VALUE 15,000.00

(ID: 030981-AF-1)

FOREST OIL CORPORATION 7 1/4% JUN 15 2019 DTD

12/15/2007 @ 102.00 CREDIT SUISSE FIRST BOSTON

LLC FACE VALUE 20,000.00 (ID: 346091-AZ-4)

ARCH COAL INC 7 1/4% OCT 01 2020 DTD 08/09/2010

@ 103.00 BONY/GRIFFIN,KUBIK,STEVENS & THOMS

FACE VALUE 15,000.00 (ID: 039380-AC-4)

PIIONEER NATURAL RESOURCE 7 1/2% JAN 15 2020 DTD

11/30/2009 @ 114.00 CSI US INSTITUTIONAL DESK

FACE VALUE 20,000.00 (ID: 723787-AJ-6)

ALLBRITTON COMMUNICATION 8% MAY 15 2018 DTD

04/30/2010 @ 103.00 CREDIT SUISSE FIRST BOSTON

LLC FACE VALUE 10,000.00 (ID: 016745-AL-5)

US STEEL CORP SR NOTES 7 3/8% APR 01 2020 DTD

03/19/2010 @ 104.375 BANC OF AMERICA SEC LLC
FACE VALUE 15,000.00 (ID: 912909-AF-5)
PINNACLE ENTERTAINMENT 8 5/8% AUG 01 2017 DTD
02/01/2010 @ 108.50 BANC OF AMERICA SEC LLC
FACE VALUE 10,000.00 (ID: 723456-AK-5)
CLEAR CHANNEL WORLDWIDE 9 1/4% DEC 15 2017 DTD
06/15/2010 @ 110.00 DEUTSCHE BANK ALEX BROWN
FACE VALUE 10,000.00 (ID: 18451Q-AD-0)
DISH DBS CORP 7 7/8% SEP 01 2019 DTD 08/17/2009
@ 109.75 FIRST UNION CAP MKTS/WHEAT FIRST FACE
VALUE 15,000.00 (ID: 25470X-AB-1)

15,000.000

109.80

(16,462.50)

10,000.000

110.00

(11,000.00)

10,000.000

108.50

(10,850.00)

15,000.000

104.40

(15,656.25)

10,000.000

103.00

(10,300.00)

20,000.000

114.00

(22,800.00)

15,000.000

103.00

(15,450.00)

20,000.000

102.00

(20,400.00)

Quantity

15,000.000

Per Unit

Amount

102.30

Market Cost

(15,337.50)

Page 31 of 35

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/11 to 7/31/11

Trade Date

Settle Date

Type

Settled Securities Purchased

7/8

Purchase

7/13

7/8

7/13

7/8

7/13

7/8

7/13

7/8

7/13

7/8

7/13

7/8

7/13

7/8

7/13

7/8

7/13

Purchase

Purchase

Purchase

Purchase

Purchase

Purchase

Purchase

Purchase

Description

CASCADES INC 7 3/4% DEC 15 2017 DTD 12/03/2009
@ 104.75 FIRST UNION CAP MKTS/WHEAT FIRST FACE
VALUE 10,000.00 (ID: 146900-AG-0)

BALL CORP SR NOTES 6 3/4% SEP 15 2020 DTD
03/22/2010 @ 107.00 MORGAN STANLEY & CO.
INCORPORATED FACE VALUE 15,000.00
(ID: 058498-AP-1)

GOODYEAR TIRE & RUBBER C 10 1/2% MAY 15 2016
DTD 05/11/2009 @ 112.75 BANC OF AMERICA SEC LLC
FACE VALUE 10,000.00 (ID: 382550-AZ-4)

BOISE PAPER HDG CO ISSR 8% APR 01 2020 DTD
03/19/2010 @ 106.25 BARCLAYS CAPITAL INC FIXED
INCOME FACE VALUE 5,000.00 (ID: 09747G-AB-9)

COMMUNITY HEALTH SYSTEMS 8 7/8% JUL 15 2015 DTD
07/25/2007 @ 103.50 BNP PARIBAS SECURITIES
CORP. FACE VALUE 15,000.00 (ID: 12543D-AF-7)

HCA INC 8 1/2% APR 15 2019 DTD 04/15/2010 @

111.25 BNP PARIBAS SECURITIES CORP. FACE VALUE
20,000.00 (ID: 404119-BF-5)
CABLEVISION SYSTEMS CORP SR NOTES 7 3/4% APR 15
2018 DTD 04/15/2010 @ 107.75 BARCLAYS CAPITAL
INC FIXED INCOME FACE VALUE 10,000.00
(ID: 12686C-AZ-2)
CAPITAL ONE CAPITAL IV 6.745% FEB 17 2037 DTD
02/05/2007 @ 101.375 BNP PARIBAS SECURITIES
CORP. FACE VALUE 20,000.00 (ID: 140422-AA-4)
HEALTH MANAGEMENT ASSOCIATION 6 1/8% APR 15
2016 DTD 04/21/2006 @ 104.00 BNP PARIBAS
SECURITIES CORP. FACE VALUE 10,000.00
(ID: 421933-AH-5)

Page 32 of 35

10,000.000
104.00
(10,400.00)
20,000.000
101.40
(20,275.00)
10,000.000
107.80
(10,775.00)
20,000.000
111.30
(22,250.00)
15,000.000
103.50
(15,525.00)
5,000.000
106.30
(5,312.50)
10,000.000
112.80
(11,275.00)
15,000.000
107.00
(16,050.00)
Quantity
10,000.000
Per Unit
Amount
104.80
Market Cost
(10,475.00)

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/11 to 7/31/11

Trade Date

Settle Date

Type

Settled Securities Purchased

7/8

Purchase

7/13

7/8

7/13

7/8

7/13

7/8

7/13

7/8

7/13

7/8

7/13

7/8

7/13

7/11

7/14

7/11

7/14

Purchase

Purchase

Purchase

Purchase

Purchase

Purchase

Purchase

Purchase

Description

JARDEN CORP SR SUB NOTES 7 1/2% MAY 1 2017 DTD
2/13/2007 @ 104.875 BARCLAYS CAPITAL INC FIXED
INCOME FACE VALUE 10,000.00 (ID: 471109-AB-4)

WEYERHAEUSER CO 7 3/8% OCT 01 2019 DTD
10/01/2009 @ 115.097 MORGAN STANLEY & CO.
INCORPORATED FACE VALUE 10,000.00
(ID: 962166-BV-5)

NEWFIELD EXPLORATION CO 6 7/8% FEB 01 2020 DTD
01/25/2010 @ 107.25 DEUTSCHE BANK ALEX BROWN
FACE VALUE 20,000.00 (ID: 651290-AN-8)

UNITED RENTALS NORTH AM 9 1/4% DEC 15 2019 DTD
11/17/2009 @ 111.25 CREDIT SUISSE FIRST BOSTON
LLC FACE VALUE 15,000.00 (ID: 911365-AU-8)

LENNAR CORPORATION 5.6% MAY 31 2015 DTD
4/28/2005 @ 99.50 FIRST UNION CAP MKTS/WHEAT
FIRST FACE VALUE 7,000.00 (ID: 526057-AS-3)

SUPERVALU INC 8% MAY 01 2016 DTD 05/07/2009 @

103.75 GOLDMAN SACHS & CO. FACE VALUE 10,000.00
 (ID: 868536-AT-0)
 LIMITED BRANDS INC 8 1/2% JUN 15 2019 DTD
 12/15/2009 @ 115.00 CREDIT SUISSE FIRST BOSTON
 LLC FACE VALUE 20,000.00 (ID: 532716-AR-8)
 INTL LEASE FINANCE CORP 8 1/4% DEC 15 2020 DTD
 12/07/2010 @ 110.375 BANC OF AMERICA SEC LLC
 FACE VALUE 4,000.00 (ID: 459745-GF-6)
 RITE AID CORP 7 1/2% MAR 01 2017 DTD 02/21/2007
 @ 100.75 DEUTSCHE BANK ALEX BROWN FACE VALUE
 20,000.00 (ID: 767754-BL-7)
 20,000.000
 100.80
 (20,150.00)
 4,000.000
 110.40
 (4,415.00)
 20,000.000
 115.00
 (23,000.00)
 10,000.000
 103.80
 (10,375.00)
 7,000.000
 99.50
 (6,965.00)
 15,000.000
 111.30
 (16,687.50)
 20,000.000
 107.30
 (21,450.00)
 10,000.000
 115.10
 (11,509.70)
 Quantity
 10,000.000
 Per Unit
 Amount
 104.90
 Market Cost
 (10,487.50)
 Page 33 of 35

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/11 to 7/31/11

Trade Date

Settle Date

Type

Settled Securities Purchased

7/11

Purchase

7/14

7/11

7/14

7/11

7/14

7/11

7/14

7/11

7/14

7/11

7/14

7/12

7/15

7/12

7/15

7/12

7/15

Purchase

Purchase

Purchase

Purchase

Purchase

Purchase

Purchase

Purchase

Description

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)

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)

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)

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)

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)

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)
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)
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)
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)

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9,000.000
105.00
(9,450.00)
20,000.000
108.50
(21,700.00)
15,000.000
104.30
(15,637.50)
2,000.000
107.50
(2,150.00)
25,000.000
100.80
(25,187.50)
1,000.000
104.50
(1,045.00)
3,000.000
98.00
(2,940.00)
15,000.000
105.80
(15,862.50)
Quantity
15,000.000
Per Unit
Amount
110.00
Market Cost
(16,500.00)

GHISLAINE MAXWELL-HY ACCT. [REDACTED]

For the Period 7/1/11 to 7/31/11

Trade Date

Settle Date

Type

Settled Securities Purchased

7/12

Purchase

7/15

7/12

7/15

7/13

7/18

7/18

7/21

Purchase

Description

VERSO PAPER HLDGS LLC IN 11 1/2% JUL 01 2014

DTD 01/01/2010 @ 107.25 BARCLAYS CAPITAL INC

FIXED INCOME FACE VALUE 8,000.00

(ID: 92532B-AB-5)

VERSO PAPER HLDGS LLC IN 11 1/2% JUL 01 2014

DTD 01/01/2010 @ 107.25 BARCLAYS CAPITAL INC

FIXED INCOME FACE VALUE 5,000.00

(ID: 92532B-AB-5)

Purchase

VERSO PAPER HLDGS LLC IN 11 1/2% JUL 01 2014

DTD 01/01/2010 @ 107.25 BARCLAYS CAPITAL INC

FIXED INCOME FACE VALUE 12,000.00

(ID: 92532B-AB-5)

Purchase

Total Settled Securities Purchased

OMNICARE INC 7 3/4% JUN 01 2020 DTD 05/18/2010

@ 109.00 GOLDMAN SACHS & CO. FACE VALUE

13,000.00 (ID: 681904-AM-0)

(\$974,680.95)

13,000.000

109.00

(14,170.00)

12,000.000

107.30

(12,870.00)

5,000.000

107.30

(5,362.50)

Quantity

8,000.000

Per Unit

Amount

107.30

Market Cost

(8,580.00)
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For the Period 7/1/11 to 7/31/11

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

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Offshore Deposits - London and Nassau

Disclosures Page 1 of 2

For the Period 7/1/11 to 7/31/11

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