

Haze

Positions

Selected View ██████████ As of 09/11/2013 | Change

Haze Derivatives ██████████

Show All Asset Classes View Tax Lots

Total Value		Unrealized Gain/Loss	Accrued Income	Est. Annual Income	Cash & Sweep				
\$22,170,063.04		-\$382,747.52	\$241,500.58	\$1,074,580.36	5,001,766.64				
Description	Security ID	Quantity	Price	Price Change (\$/%)	Value	Value Change (\$/%)	Cost	Gain/Loss (\$/%)	
JPM TAX FREE PREMIER SWEEP FD #92 0.01%	870994928	5,001,766.64	1.00	0.00	5,001,766.64	0.00	5,001,766.64	0.00	
JPMORGAN CHASE & CO 7.9% PFD STK APR 30 2049 DTD 04/23/2008	46625HHA1	3,000,000.00	110.279	0.25	3,308,370.00	7,560.00	3,337,958.33	-29,588.33	
BANK OF AMERICA CORP 8 1/8% PFD STK DEC 29 2049 DTD 04/30/2008	060505DT8	3,000,000.00	109.979	0.25	3,299,370.00	7,560.00	3,389,620.83	-90,250.83	
JPM HIGH YIELD FD - SEL FUND 3580 5.37%	OHYFX	326,870.729	8.05	0.01	2,631,309.37	3,268.71	2,704,385.15	-73,075.78	
JPM TR I FLOAT RATE INC FD FUND 2808 3.96%	JPHSX	203,938.513	10.05	0.00	2,049,582.06	0.00	2,057,601.37	-8,019.31	
JPM 3YR NC CLN TO MTOR 04/16/15 INITIAL RATE 6.20% CPN DD 04/16/12	4662A04Q1	1,500,000.00	107.06	0.02	1,605,900.00	300.00	1,500,000.00	105,900.00	
PEABODY ENERGY CORP SR NOTES 7 3/8% NOV 1 2016 DTD 10/12/2006	BTU	1,200,000.00	111.75	0.00	1,341,000.00	0.00	1,363,500.00	-22,500.00	
KINDRED HEALTHCARE INC 8 1/4% JUN 01 2019 DTD 06/01/2011	KND	1,000,000.00	105.00	0.50	1,050,000.00	5,000.00	996,250.00	53,750.00	
GSR MORTGAGE LOAN TRUST 2005-5FCL B1 5.7598% 06/25/2035 DTD 05/01/2005	36242D7X5	1,234,781.09	80.397	0.30	992,726.95	3,691.99	1,203,139.84	-210,412.89	
CHASE MORTGAGE FINANCE CORPORATION SER 2007-A1 CL 12A3 5.5595% MAR 25 2037 DTD 02/01/2007	161630BZ0	705,208.15	76.899	0.18	542,298.02	1,297.59	553,588.40	-11,290.38	
IPAYMENT INC 10 1/4% MAY 15 2018 DTD 11/15/2011	46262EAE5	500,000.00	69.548	0.05	347,740.00	240.00	445,000.00	-97,260.00	

CONFIDENTIAL - PURSUANT TO FED. R. CRIM. P. 6(e)

DB-SDNY-0029758
SDNY_GM_00175942