

Haze

Positions

Selected View: **Haze Derivatives (W...4006)** As of 09/11/2013 | Change 0

Show All Asset Classes View Tax Lots

Description	Security ID	Quantity	Price	Price Change (\$/%)	Value	Value Change (\$/%)	Cost	Gain/Loss (\$/%)
Total Value								
\$22,170,063.04								
Unrealized Gain/Loss								
-\$382,747.52								
Accrued Income								
\$241,500.58								
Est. Annual Income								
\$1,074,580.36								
Cash & Sweep								
5,001,766.64								
JPM TAX FREE PREMIER SWEEP FD #92 0.01%		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		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		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%		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%		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		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		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		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		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		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		500,000.00	69.548	0.05 ▲	347,740.00	240.00 ▲	445,000.00	-97,260.00