

DB

Account Number	Account Name	Description	Cusip	As-of Date	Local CCY	Base CCY
Trade Date	Quantity	Settlement Date	Quantity	Local Price	Base Price	Pricing Date
Local Trade Date	Cost	Base Trade Date	Cost	Local Settlement Date	Cost	Base Settlement Date
Cost	Local Trade Date	Market Value	Base Trade Date	Market Value	Local Settlement Date	Market Value
Value	Base Settlement Date	Market Value	Local Accrued Income	Base Accrued Income	Local	Market
1 Est. Annual Income	Base Est. Annual Income	Local Unrealized G/L	Base Unrealized G/L	Mark		
et Spot Rate	Maturity/Contract Expiry Date	Coupon/Interest rate	S&P Rating	Moody Rating		
Accrued Interest	Limit	Available	DM ECI	ECI	Region of Risk	Implementation
le	JPMS ADP	ISIN	Trade Type	Original Face	Amount	Price with Sinking Bond
						Fact
[REDACTED]	THE HAZE TRUST	JPM TAX FREE PREMIER SWEEP FD #92	0.01%	870994928		16/09/2013
USD	USD	5001766.64	5001766.64	0.0	1.0	16/09/2013
766.64	5001766.64	5001766.64	5001766.64	5001766.64	5001766.64	5001766.64
17.82	17.82	450.15	450.15	0.0	0.0	17.82
0.0	9710670708	0221477308				0.0
[REDACTED]	THE HAZE TRUST	JPM HIGH YIELD FD - SEL FUND 3580	5.37%	4812C0803		16/09/2013
USD	USD	326870.729	326870.729	0.0	8.09	16/09/2013
385.15	2704385.15	2704385.15	2644384.2	2644384.2	2644384.2	2644384.2
0.0	0.0	168011.55	168011.55	-60000.78	-60000.78	1.0
	0.0	0.0	0.0	9710670708	0221477308	0.0
	0.0	0.0				
[REDACTED]	THE HAZE TRUST	PEABODY ENERGY CORP SR NOTES 7 3/8% NOV 1 2016	DTD 10/12/2006	[REDACTED]		16/09/2013
16/09/2013	USD	USD	1200000.0	1200000.0	0.0	112.5
1363500.0	1363500.0	1363500.0	1363500.0	1350000.0	1350000.0	1350
000.0	1350000.0	33433.2	33433.2	88500.0	88500.0	-13500.0
1/2016	7.375	BB	BA2	33433.2	0.0	0.0
				9710670708	0221477308	1.0
						01/1
[REDACTED]	THE HAZE TRUST	JPM TR I FLOAT RATE INC FD FUND 2808	3.96%	[REDACTED]		16/0
9/2013	USD	USD	203938.513	203938.513	0.0	10.07
2057601.37	2057601.37	2057601.37	2053660.83	2053660.83	2053660.83	2053
660.83	0.0	0.0	92792.02	92792.02	-3940.5	-3940.5
	0.0	0.0	0.0	9710670708	0221477308	0.0
	0.0	0.0				
[REDACTED]	THE HAZE TRUST	IPAYMENT INC 10 1/4% MAY 15 2018	DTD 11/15/2011	[REDACTED]		16/0
9/2013	USD	USD	500000.0	500000.0	0.0	65.5
445000.0	445000.0	445000.0	327500.0	327500.0	327500.0	3275
00.0	17368.0	17368.0	51250.0	-117500.0	-117500.0	1.0
5	CCC+	CAA1	17368.0	0.0	0.0	9710670708
			0.0	0.0	0221477308	15/05/2018
						10.2
[REDACTED]	THE HAZE TRUST	JPMORGAN CHASE & CO 7.9% PFD STK APR 30 2049	DTD 04/23/2008	[REDACTED]		16/09/2013
16/09/2013	USD	USD	3000000.0	3000000.0	0.0	110.553
3337958.33	3337958.33	3337958.33	3337958.33	3316590.0	3316590.0	3316
590.0	3316590.0	90189.0	90189.0	237000.0	237000.0	-21368.33
1.0	29/04/2049	7.9	BBB	BA1	90189.0	0.0
					0.0	0.0
					9710670708	0221477308
[REDACTED]	THE HAZE TRUST	BANK OF AMERICA CORP 8 1/8% PFD STK DEC 29 2049	DTD 04/30/2008	[REDACTED]		16/09/2013
16/09/2013	USD	USD	3000000.0	3000000.0	0.0	110.039
3389620.83	3389620.83	3389620.83	3389620.83	3301170.0	3301170.0	3301
170.0	3301170.0	82602.0	82602.0	243750.0	243750.0	-88450.83
1.0	29/12/2049	8.125	BB+	B1	82602.0	0.0
					0.0	0.0
					9710670708	0221477308
[REDACTED]	THE HAZE TRUST	KINDRED HEALTHCARE INC 8 1/4% JUN 01 2019	DTD 06/01/2011	[REDACTED]		16/09/2013
16/09/2013	USD	USD	1000000.0	1000000.0	0.0	106.0
996250.0	996250.0	996250.0	996250.0	1060000.0	1060000.0	1060
000.0	1060000.0	24291.0	24291.0	82500.0	82500.0	63750.0
NR	B3	24291.0	0.0	0.0	9710670708	0221477308
						01/06/2019
						8.25
000002950492518	THE HAZE TRUST	US DOLLAR	[REDACTED]			16/09/2013
6.12	28366.12	0.0	1.0	16/09/2013	28366.12	28366.12
28366.12	28366.12	28366.12	28366.12	28366.12	28366.12	1.98
0.0	0.0	0.0	1.0	0.0	1.98	0.0
0221477308					0.0	0.0
						9710670708

JPM

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et Spot Rate	Maturity/Contract Expiry Date	Coupon/Interest rate	S&P Rating	Moody Rating		
Accrued Interest	Limit	Available	DM ECI	ECI	Region of Risk	Implementation Vehic
le	JPMS ADP	ISIN	Trade Type	Original Face Amount	Price with Sinking Bond Fact	
or included						
	THE HAZE TRUST	JPM 3YR NC CLN TO MTOR	04/16/15	INITIAL RATE	6.20% CPN DD	04/16/12
	16/09/2013	USD	USD	1500000.0	1500000.0	0.0 107.18 16/0
9/2013	1500000.0	1500000.0	1500000.0	1500000.0	1607700.0	1607700.0
1607700.0	1607700.0	0.0	0.0	0.0	107700.0	107700.0 1.0
16/04/2015	0.0	0.0	0.0	0.0	9710670708	0221477308
		0.0	0.0			
	THE HAZE TRUST	GSR MORTGAGE LOAN TRUST	2005-5FCL B1	5.7598%	06/25/2035	DTD 05/01/20
05	16/09/2013	USD	USD	1234781.09	1234781.09	0.0 80.6
07	16/09/2013	1203139.84	1203139.84	1203139.84	1203139.84	995319.99
995319.99	995319.99	995319.99	3159.8	3159.8	71120.92	71120.92 -207
819.84	-207819.84	1.0	25/06/2035	5.7598	B+	3159.8 0.0 0.0 9710
670708	0221477308					1500000.0 0.0
	THE HAZE TRUST	CHASE MORTGAGE FINANCE CORPORATION SER	2007-A1 CL 12A3	5.5595%	MAR 2	
5 2037	DTD 02/01/2007	16/09/2013	USD	USD	705208.15	705208.15
0.0	77.095	16/09/2013	553588.4	553588.4	553588.4	553588.4 5436
80.22	543680.22	543680.22	543680.22	1741.86	1741.86	39205.72 39205.72
-9908.17	-9908.17	1.0	25/03/2037	5.559454	NR	CAA2 1741.86 0.0
0.0	9710670708	0221477308				1000000.0 0.0