

Positions

Haze

Selected View As of 09/03/2013 | Change
Haze Derivatives
 Show View Tax Lots

Total Value	Unrealized Gain/Loss	Accrued Income	Est. Annual Income	Cash & Sweep
\$22,178,616.04	-\$374,194.52	\$223,417.74	\$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	42.31 ▲	5,001,766.64	0.00
BANK OF AMERICA CORP 8 1/8% PFD STK DEC 29 2049 DTD 04/30/2008	060505DT8	3,000,000.00	109.934	-0.24 ▼	3,298,020.00	-7,080.00 ▼	3,389,620.83	-91,600.83
JPMORGAN CHASE & CO 7.9% PFD STK APR 30 2049 DTD 04/23/2008	46625HHA1	3,000,000.00	109.805	-0.24 ▼	3,294,150.00	-7,080.00 ▼	3,337,958.33	-43,808.33
JPM HIGH YIELD FD - SEL FUND 3580 5.37%	OHYFX	326,870.729	8.04	0.01 ▲	2,628,040.66	16,925.84 ▲	2,704,385.15	-76,344.49
JPM TR I FLOAT RATE INC FD FUND 2808 3.96%	JPHSX	203,938.513	10.04	0.01 ▲	2,047,542.67	9,152.41 ▲	2,057,601.37	-10,058.70
JPM 3YR NC CLN TO MTOR 04/16/15 INITIAL RATE 6.20% CPN DD 04/16/12	4662A04Q1	1,500,000.00	106.93	0.04 ▲	1,603,950.00	600.00 ▲	1,500,000.00	103,950.00
PEABODY ENERGY CORP SR NOTES 7 3/8% NOV 1 2016 DTD 10/12/2006	BTU	1,200,000.00	112.00	0.00 ↔	1,344,000.00	0.00 ↔	1,363,500.00	-19,500.00
KINDRED HEALTHCARE INC 8 1/4% JUN 01 2019 DTD 06/01/2011	KND	1,000,000.00	105.25	0.25 ▲	1,052,500.00	2,500.00 ▲	996,250.00	56,250.00
GSR MORTGAGE LOAN TRUST 2005-5FCL B1 5.7598% 06/25/2035 DTD 05/01/2005	36242D7X5	1,234,781.09	80.64	-0.45 ▼	995,727.47	-5,581.21 ▼	1,203,139.84	-207,412.37
CHASE MORTGAGE FINANCE CORPORATION SER 2007-A1 CL 12A3 5.5595% MAR 25 2037 DTD 02/01/2007	161630BZ0	705,208.15	76.987	-0.39 ▼	542,918.60	-2,757.36 ▼	553,588.40	-10,669.80
IPAYMENT INC 10 1/4% MAY 15 2018 DTD 11/15/2011	46262EAE5	500,000.00	74.00	-0.98 ▼	370,000.00	-4,900.00 ▼	445,000.00	-75,000.00

Totals					\$22,178,616.04	\$1,821.99	\$22,552,810.56	-\$374,194.52
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CONFIDENTIAL - PURSUANT TO FED. R. CRIM. P. 6(e)

DB-SDNY-0103918
SDNY_GM_00250102