

Positions

Haze

Selected View As of 09/03/2013 | Change
Haze Derivatives (W...4006)

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 |
|---------------|--|--|--|--|------------------------|-------------------|------------------------|----------------------|

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

DB-SDNY-0103943
SDNY_GM_00250127