

THE HAZE TRUST
6100 RED HOOK QTRS STE B3
ST THOMAS VI 00802-1348

For the Period 7/1/13 to 7/31/13

Account Summary

Account

Number

Investment Account(s)

THE HAZE TRUST

THE HAZE TRUST

Total Value

██████████¹

██████████²

Beginning Net

Market Value

22,232,691.30

0.00

\$22,232,691.30

Ending Net

Market Value

22,510,489.86

0.00

\$22,510,489.86

This account summary is provided for informational purposes and includes assets at different entities.

(1) Assets held at JPMorgan Chase Bank, N.A., member Federal Deposit Insurance Corporation ("FDIC"), except for exchange-listed options, which are held at JPMorgan Clearing Corporation ("JPMCC"). The Asset Account Statement reflects brokerage transactions executed through J.P. Morgan Securities LLC ("JPMS"), see "Portfolio Activity Detail". Equity securities, fixed income securities, and listed options transactions are generally cleared through JPMCC, a wholly owned subsidiary of JPMS. Please see "Additional Information About Your Accounts" at the end of the Asset Account Statement.

(2) Assets held in Margin Account at JPMCC, member Financial Regulatory Authority ("FINRA") and Securities Insurance Protection Corporation ("SIPC"). The Margin Account Statement reflects brokerage transactions executed by JPMS, see "Portfolio Activity Detail". Such transactions are cleared and carried through JPMCC. Please see disclosures located at the end of this statement package for important information relating to each J.P.Morgan account(s).

Change

In Value

277,798.56

0.00

\$277,798.56

Start on

Page

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Client News

The following information supersedes that which you received as part of your June statement insert,

"J.P. Morgan Securities LLC, Important information and disclosures."

SEC Regulation NMS Rule 607 - Payment for Order Flow

JPMS LLC may pay from time to time for certain order flow in the form of discounts, rebates, reductions of fees or credits. As a result of sending orders to certain trading centers, JPMS LLC receives payment for order flow in the form of discounts, rebates, reductions of fees or credits. Under some circumstances, the amount of such remuneration may exceed the amount that JPMS LLC is charged by such trading centers. This does not alter JPMS LLC's policy to route customer orders to the trading center where it believes clients will receive the best execution, taking into account price, reliability, market depth, quality of service, speed and efficiency.

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Consolidated Statement Page 1

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For the Period 7/1/13 to 7/31/13

Consolidated Summary

INVESTMENT ACCOUNTS

Asset Allocation

Equity

Cash & Fixed Income

Market Value

Accruals

Market Value with Accruals

Beginning

Market Value

6,608,310.00

15,492,141.16

\$22,100,451.16

132,240.14

\$22,232,691.30

Ending

Market Value

6,715,440.00

15,604,098.96

\$22,319,538.96

190,950.90

\$22,510,489.86

Change

In Value

107,130.00

111,957.80

\$219,087.80

58,710.76

\$277,798.56

Estimated

480,750.00

597,120.08

Current

Annual Income Allocation

30%

70%

\$1,077,870.08

100%

Cash &

Fixed Income

Equity

Asset Allocation

Current

Portfolio Activity

Beginning Market Value

Net Contributions/Withdrawals

Income & Distributions

Change in Investment Value

Ending Market Value

Accruals

Market Value with Accruals

Period Value

22,100,451.16

51,778.06

167,309.74

\$22,319,538.96

190,950.90

\$22,510,489.86

Year-to-Date

Value

22,408,661.03

(94,749.68)

727,739.55

(722,111.94)

\$22,319,538.96

190,950.90

\$22,510,489.86

This Consolidated Summary shows all of your investments at J.P. Morgan other than investments we hold in trust for you. These investments may be held in custody or investment

management account at JPMorgan Chase Bank, N.A. (the "Bank") or in a brokerage or margin account at J.P. Morgan Clearing Corp. ("JPMCC").

Brokerage and margin accounts are

non-discretionary and all investment decisions are made by the client. J.P. Morgan Securities LLC ("JPMS") does not provide advice on asset allocation or investment management

services, nor do its personnel take discretion over any client accounts.

Such advice and services are provided exclusively by the Bank.

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For the Period 7/1/13 to 7/31/13
Consolidated Summary
INVESTMENT ACCOUNT(S) YEAR-TO-DATE
Portfolio Activity

THE HAZE TRUST

Tax Summary

THE HAZE TRUST

Account

Number

██████████

Beginning

Market Value

22,408,661.03

Account

Number

██████████

Taxable

Income

727,678.90

Net Contributions/

Withdrawals

(94,749.68)

Tax-Exempt

Income

60.65

¹Unrealized Gain/Loss represents data from the time of account inception to the current statement period.

Other Income

& Receipts

Income &

Distributions

727,739.55

Change in

Investment Value

(722,111.94)

Realized Gain/Loss

Short-term

323,782.28

Long-term

(847,834.07)

Ending Market Value

with Accruals

22,510,489.86

Unrealized

Gain/Loss¹

(180,855.40)

CONTINUED

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JPMorgan Chase Bank, N.A.
THE HAZE TRUST
270 Park Avenue, New York, NY 10017-2014
ACCT. [REDACTED]

For the Period 7/1/13 to 7/31/13

Asset Account

J.P. Morgan Team

Justin Nelson

Paul Barrett

Janet Young

Gina Magliocco

Jason Grosse

Online access

Banker

Investment Specialist

Client Service Team

Client Service Team

Client Service Team

www.jpmorganonline.com

Please see disclosures located at the end of this statement package for important information relating to each J.P.Morgan account(s).

[REDACTED]
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Account Summary

Holdings

Equity

Cash & Fixed Income

Portfolio Activity

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THE HAZE TRUST
 Account Summary
 Asset Allocation
 Equity
 Cash & Fixed Income
 Market Value
 Accruals
 Market Value with Accruals
 Beginning
 Market Value
 6,608,310.00
 15,492,141.16
 \$22,100,451.16
 132,240.14
 \$22,232,691.30
 Ending
 Market Value
 6,715,440.00
 15,604,098.96
 \$22,319,538.96
 190,950.90
 \$22,510,489.86
 Current
 Portfolio Activity
 Beginning Market Value
 Securities Transferred In
 Securities Transferred Out
 Net Contributions/Withdrawals
 Income & Distributions
 Change In Investment Value
 Ending Market Value
 Accruals
 Market Value with Accruals
 \$0.00
 51,778.06
 167,309.74
 \$22,319,538.96
 190,950.90
 \$22,510,489.86
 Period Value
 22,100,451.16
 Change
 In Value
 107,130.00
 111,957.80
 \$219,087.80
 58,710.76
 \$277,798.56
 Cash &
 Fixed Income
 Equity

Year-to-Date
Value
22,408,661.03
1,817.95
(96,567.63)
(\$94,749.68)
727,739.55
(722,111.94)
\$22,319,538.96
190,950.90
\$22,510,489.86
Estimated
480,750.00
597,120.08
Current
Annual Income Allocation
30%
70%
\$1,077,870.08
100%
Asset Allocation
ACCT. [REDACTED]
For the Period 7/1/13 to 7/31/13
Account [REDACTED] Page 2 of 19
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THE HAZE TRUST
Account Summary
Tax Summary
Domestic Dividends/Distributions
Interest Income
Accrued Interest Current Year
Taxable Income
Tax-Exempt Income
Tax-Exempt Income
CONTINUED
Current
Period Value
19,541.81
32,168.82
44.29
\$51,754.92
23.14
\$23.14
Year-to-Date
Value
388,854.32
341,563.52
(2,738.94)
\$727,678.90
60.65
\$60.65
Unrealized Gain/Loss
To-Date Value
(\$180,855.40)
ST Realized Gain/Loss
LT Realized Gain/Loss
Realized Gain/Loss
Current
Period Value
3,791.06
7,715.11
\$11,506.17
Year-to-Date
Value
323,782.28
(847,834.07)
(\$524,051.79)
ACCT. [REDACTED]
For the Period 7/1/13 to 7/31/13
Cost Summary
Equity
Cash & Fixed Income
Total
15,772,815.20
Cost
6,727,579.16

\$22,500,394.36

Account [REDACTED] Page 3 of 19

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THE HAZE TRUST
Equity Summary
Asset Categories
Concentrated & Other Equity
Beginning
Market Value
6,608,310.00
Ending
Market Value
6,715,440.00
Change
In Value
107,130.00
Current
Allocation
30%
ACCT. [REDACTED]
For the Period 7/1/13 to 7/31/13
Current
Market Value/Cost
Market Value
Tax Cost
Unrealized Gain/Loss
Estimated Annual Income
Accrued Dividends
Yield
Equity Detail
Price
Concentrated & Other Equity
BANK OF AMERICA CORP
8 1/8% PFD STK DEC 29 2049
DTD 04/30/2008
060505-DT-8 BB+ /B1
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Inc.
Accrued Div.
Yield
Period Value
6,715,440.00
6,727,579.16
(12,139.16)
480,750.00
111,363.00
7.09%
112.78
3,000,000.000

3,383,250.00

3,389,620.83

(6,370.83)

243,750.00

51,456.00

7.14%

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THE HAZE TRUST

ACCT. [REDACTED]

For the Period 7/1/13 to 7/31/13

Price

Concentrated & Other Equity

JPMORGAN CHASE & CO

7.9% PFD STK APR 30 2049

DTD 04/23/2008

46625H-HA-1 BBB /BA1

Total Concentrated & Other Equity

\$6,715,440.00

\$6,727,579.16

(\$12,139.16)

\$480,750.00

\$111,363.00

7.10%

Quantity

Value

Adjusted Tax Cost

Original Cost

Unrealized

Gain/Loss

Est. Annual Inc.

Accrued Div.

Yield

111.07

3,000,000.000

3,332,190.00

3,337,958.33

(5,768.33)

237,000.00

59,907.00

7.05%

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THE HAZE TRUST ACCT. [REDACTED]
For the Period 7/1/13 to 7/31/13
Cash & Fixed Income Summary
Beginning
Asset Categories
Cash
US Fixed Income
Complementary Structured Strategies
Total Value
Market Value/Cost
Market Value
Tax Cost
Unrealized Gain/Loss
Estimated Annual Income
Accrued Interest
Yield

SUMMARY BY MATURITY

1

Cash & Fixed Income
0-6 months
1-5 years¹
5-10 years¹
10+ years¹
Total Value

1

Market Value
4,922,642.00
8,964,199.16
1,605,300.00
\$15,492,141.16

Ending

Market Value
4,976,532.36
9,034,116.60
1,593,450.00
\$15,604,098.96

Current

Period Value
15,604,098.96
15,772,815.20
(168,716.24)
597,120.08
79,587.90

3.66%

SUMMARY BY TYPE

Market

Value

9,644,941.87
3,329,450.00
1,052,500.00
1,577,207.09

\$15,604,098.96

% of Bond

Portfolio

63%

21%

6%

10%

100%

The years indicate the number of years until the bond is scheduled to mature based on the statement end date. Some bonds may be called, or paid in full, before their stated maturity.

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Cash & Fixed Income

Cash

Corporate Bonds

Mortgage and Asset Backed Bonds

Mutual Funds

Complementary Structure

Total Value

Market

Value

4,976,532.36

2,788,500.00

1,577,207.09

4,668,409.51

1,593,450.00

\$15,604,098.96

% of Bond

Portfolio

34%

17%

10%

29%

10%

100%

Cash

Change

In Value

53,890.36

69,917.44

(11,850.00)

\$111,957.80

Current

Allocation

22%

41%

7%

70%

Complementary Structured
Strategies

US Fixed Income

Asset Categories

Cash & Fixed Income as a percentage of your portfolio - 70 %

THE HAZE TRUST ACCT. [REDACTED]
For the Period 7/1/13 to 7/31/13

Note:

1

This is the Annual Percentage Yield (APY) which is the rate earned if balances remain on deposit for a full year with compounding, there is no change in the interest rate and all interest is left in the account.

Cash & Fixed Income Detail

Price

Cash

US DOLLAR

JPM TAX FREE PREMIER SWEEP FD #92

Total Cash

7-Day Annualized Yield: .01%

\$4,976,532.36

\$4,976,532.36

\$0.00

1.00

1.00

4,976,532.36

4,976,532.36

0.00

0.47

4,976,532.36

447.88

41.88

\$447.88

\$42.35

US Fixed Income

JPM HIGH YIELD FD - SEL

FUND 3580

4812C0-80-3

JPM TR I FLOAT RATE INC FD

FUND 2808

48121L-51-0

PEABODY ENERGY CORP

SR NOTES 7 3/8% NOV 1 2016

DTD 10/12/2006

704549-AE-4 BB+ /BA1

IPAYMENT INC

10 1/4% MAY 15 2018

DTD 11/15/2011

46262E-AE-5 CCC /CAA

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10.06

110.50

202,524.73

1,200,000.00

2,037,398.77

1,326,000.00
2,043,399.97
1,363,500.00
(6,001.20)
(37,500.00)
0.01%
0.01%
0.03% ¹
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
8.13
323,617.56
2,631,010.74
2,678,106.93
(47,096.19)
168,604.74
12,621.08
94,579.04
7,088.37
88,500.00
22,124.40
82.00
500,000.00
410,000.00
445,000.00
(35,000.00)
51,250.00
10,819.00
6.41%
4.64%
3.90%
15.72%

THE HAZE TRUST ACCT. [REDACTED]
For the Period 7/1/13 to 7/31/13
Price
US Fixed Income
KINDRED HEALTHCARE INC
8 1/4% JUN 01 2019
DTD 06/01/2011
494580-AB-9 NR /B3
GSR MORTGAGE LOAN TRUST
2005-5FCL B1 5.7598% 06/25/2035
DTD 05/01/2005
36242D-7X-5 B+ /
CHASE MORTGAGE FINANCE CORPORATION
SER 2007-A1 CL 12A3 5.5595%
MAR 25 2037 DTD 02/01/2007
161630-BZ-0 NR /CAA
Total US Fixed Income
\$9,034,116.60
\$9,296,282.84
(\$262,166.24)
\$596,672.20
\$75,671.05
Complementary Structured Strategies
JPM 3YR NC CLN TO MTOR 04/16/15
INITIAL RATE 6.20% CPN
DD 04/16/12
4662A0-4Q-1
6.33%
78.28
718,886.75
562,730.17
564,326.10
(1,595.93)
39,966.17
3,329.88
5.28%
81.98
1,237,408.42
1,014,476.92
1,205,699.84
(191,222.92)
71,272.25
5,938.32
8.65%
105.25
1,000,000.00
1,052,500.00
996,250.00
56,250.00
82,500.00
13,750.00

7.13%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield

106.23

1,500,000.00

1,593,450.00

1,500,000.00

93,450.00

3,874.50

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THE HAZE TRUST ACCT. [REDACTED]
For the Period 7/1/13 to 7/31/13
Portfolio Activity Summary
Beginning Cash Balance

Transactions

INFLOWS

Total Inflows

Income

SWEEP ACCOUNT ACTIVITY

Sweep Account Sales

Sweep Account Purchases

Total Sweep Account Activity

TRADE ACTIVITY

Settled Sales/Maturities/Redemptions

Settled Securities Purchased

Total Trade Activity

Ending Cash Balance

* Year to date information is calculated on a calendar year basis.

Your account's standing instructions use a FIRST IN, FIRST OUT method for
relieving assets

from your position

11,079.40

(8,967.10)

\$2,112.30

\$0.00

6,918,027.17

(3,348,702.89)

\$3,569,324.28

-Current

Period

Value

0.00

51,778.06

\$51,778.06

197,246.60

(251,136.96)

(\$53,890.36)

Year-To-Date

Value*

-727,739.55

\$727,739.55

Current

5,340,668.20

(9,637,732.03)

(\$4,297,063.83)

Cost

Adjustments

Cost Adjustments

Total Cost Adjustments

Period Value

\$0.00

Year-To-Date
Value*
659.94
\$659.94
Current
Securities Transferred In/Out
Securities Transferred In
Securities Transferred Out
Period Value
Year-To-Date
Value*
1,817.95
(96,567.63)
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THE HAZE TRUST ACCT. [REDACTED]
 For the Period 7/1/13 to 7/31/13
 Portfolio Activity Detail
 INFLOWS & OUTFLOWS
 Type
 Settle Date Selection Method
 Income
 7/1
 7/1
 7/1
 7/1
 7/15
 Description
 Tax-Exempt Income JPM TAX FREE PREMIER SWEEP FD #92
 (ID: 870994-92-8)
 Interest Income
 Div Domestic
 Div Domestic
 Corporate Interest
 DEPOSIT SWEEP INTEREST FOR 06/01/13 - 06/30/13
 @ .03% RATE ON AVG COLLECTED BALANCE OF
 \$56,851.70 AS OF 07/01/13
 JPM HIGH YIELD FD - SEL FUND 3580 @ 0.04 PER
 SHARE (ID: 4812C0-80-3)
 JPM TR I FLOAT RATE INC FD FUND 2808 @ 0.033
 PER SHARE (ID: 48121L-51-0)
 TO REVERSE ENTRY OF 05/28/2013 CHASE MORTGAGE
 FINANCE CORPORATION SER 2007-A1 CL 12A3 5.5595%
 MAR 25 2037 DTD 02/01/2007 AS OF 05/28/13
 (ID: 161630-BZ-0)
 7/15
 Corporate Interest
 TO REVERSE ENTRY OF 06/25/2013 CHASE MORTGAGE
 FINANCE CORPORATION SER 2007-A1 CL 12A3 5.5595%
 MAR 25 2037 DTD 02/01/2007 AS OF 06/25/13
 (ID: 161630-BZ-0)
 7/15
 Corporate Interest
 TO REVERSE ENTRY OF 05/06/2013 CHASE MORTGAGE
 FINANCE CORPORATION SER 2007-A1 CL 12A3 5.5595%
 MAR 25 2037 DTD 02/01/2007 AS OF 06/25/12
 (ID: 161630-BZ-0)
 7/15
 Corporate Interest
 TO REVERSE ENTRY OF 05/06/2013 CHASE MORTGAGE
 FINANCE CORPORATION SER 2007-A1 CL 12A3 5.5595%
 MAR 25 2037 DTD 02/01/2007 AS OF 09/25/12
 (ID: 161630-BZ-0)
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 871,983.667

0.004
(3,891.71)
924,297.610
0.004
(4,108.83)
746,660.320
0.004
(3,114.48)
322,013.505
201,856.598
764,191.087
0.04
0.033
0.004
12,880.54
6,661.27
(3,248.49)
Quantity
Cost
Per Unit
Amount
Amount
23.14
1.40

THE HAZE TRUST ACCT. [REDACTED]
For the Period 7/1/13 to 7/31/13

Type
Settle Date Selection Method

Income

7/15

Corporate Interest

Description

TO REVERSE ENTRY OF 05/06/2013 CHASE MORTGAGE
FINANCE CORPORATION SER 2007-A1 CL 12A3 5.5595%
MAR 25 2037 DTD 02/01/2007 AS OF 08/27/12

(ID: 161630-BZ-0)

7/15

Corporate Interest

TO REVERSE ENTRY OF 05/06/2013 CHASE MORTGAGE
FINANCE CORPORATION SER 2007-A1 CL 12A3 5.5595%
MAR 25 2037 DTD 02/01/2007 AS OF 07/25/12

(ID: 161630-BZ-0)

7/15

Corporate Interest

TO REVERSE ENTRY OF 05/06/2013 CHASE MORTGAGE
FINANCE CORPORATION SER 2007-A1 CL 12A3 5.5595%
MAR 25 2037 DTD 02/01/2007 AS OF 10/25/12

(ID: 161630-BZ-0)

7/15

Corporate Interest

TO REVERSE ENTRY OF 05/06/2013 CHASE MORTGAGE
FINANCE CORPORATION SER 2007-A1 CL 12A3 5.5595%
MAR 25 2037 DTD 02/01/2007 AS OF 11/26/12

(ID: 161630-BZ-0)

7/15

Corporate Interest

TO REVERSE ENTRY OF 05/06/2013 CHASE MORTGAGE
FINANCE CORPORATION SER 2007-A1 CL 12A3 5.5595%
MAR 25 2037 DTD 02/01/2007 AS OF 12/26/12

(ID: 161630-BZ-0)

7/15

Corporate Interest

TO REVERSE ENTRY OF 05/06/2013 CHASE MORTGAGE
FINANCE CORPORATION SER 2007-A1 CL 12A3 5.5595%
MAR 25 2037 DTD 02/01/2007 AS OF 01/25/13

(ID: 161630-BZ-0)

7/15

Corporate Interest

TO REVERSE ENTRY OF 05/06/2013 CHASE MORTGAGE
FINANCE CORPORATION SER 2007-A1 CL 12A3 5.5595%
MAR 25 2037 DTD 02/01/2007 AS OF 02/25/13

(ID: 161630-BZ-0)

830,016.965

0.004

(3,635.21)

838,966.295

0.004

(3,697.03)

851,460.931

0.004

(3,746.26)

856,882.780

0.004

(3,773.90)

863,363.122

0.004

(3,854.44)

896,565.130

0.004

(4,029.98)

Quantity

Cost

887,476.362

Per Unit

Amount

0.004

Amount

(3,985.80)

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THE HAZE TRUST ACCT. [REDACTED]
For the Period 7/1/13 to 7/31/13

Type
Settle Date Selection Method

Income

7/15

Corporate Interest

Description

TO REVERSE ENTRY OF 05/06/2013 CHASE MORTGAGE
FINANCE CORPORATION SER 2007-A1 CL 12A3 5.5595%
MAR 25 2037 DTD 02/01/2007 AS OF 05/06/13

(ID: 161630-BZ-0)

7/15

Corporate Interest

TO REVERSE ENTRY OF 05/06/2013 CHASE MORTGAGE
FINANCE CORPORATION SER 2007-A1 CL 12A3 5.5595%
MAR 25 2037 DTD 02/01/2007 AS OF 04/25/13

(ID: 161630-BZ-0)

7/16

Accrued Int Paid

TO REVERSE ENTRY OF 05/31/2012 CHASE MORTGAGE
FINANCE CORPORATION SER 2007-A1 CL 12A3 5.5595%
MAR 25 2037 DTD 02/01/2007 AS OF 05/31/12

(ID: 161630-BZ-0)

7/16

Accrued Int Paid

CHASE MORTGAGE FINANCE CORPORATION SER 2007-A1
CL 12A3 5.5595% MAR 25 2037 DTD 02/01/2007 @
78.50 JP MORGAN SECURITIES LLC (BIDL) TRADE
DATE 05/10/12 FACE VALUE 1,000,000.00

(ID: 161630-BZ-0)

7/16

7/17

7/17

7/17

Corporate Interest

Corporate Interest

Corporate Interest

Corporate Interest

JPM 3YR NC CLN TO MTOR 04/16/15 INITIAL RATE
6.20% CPN DD 04/16/12 (ID: 4662A0-4Q-1)

CHASE MORTGAGE FINANCE CORPORATION SER 2007-A1
CL 12A3 5.5595% MAR 25 2037 DTD 02/01/2007 AS
OF 06/25/12 (ID: 161630-BZ-0)

CHASE MORTGAGE FINANCE CORPORATION SER 2007-A1
CL 12A3 5.5595% MAR 25 2037 DTD 02/01/2007 AS
OF 08/27/12 (ID: 161630-BZ-0)

CHASE MORTGAGE FINANCE CORPORATION SER 2007-A1
CL 12A3 5.5595% MAR 25 2037 DTD 02/01/2007 AS
OF 09/25/12 (ID: 161630-BZ-0)

871,983.667

0.004
3,891.71
887,476.362
0.004
3,985.80
1,500,000.000
910,826.640
0.015
0.005
23,186.30
4,108.82
910,826.640
0.00
0.002
(1,917.36)
924,297.610
0.002
1,961.65
776,714.594
0.004
(3,326.86)
Quantity
Cost
798,217.475
Per Unit
Amount
0.004
Amount
(3,486.52)

Account [REDACTED] Page 12 of 19
Consolidated Statement Page 15

THE HAZE TRUST ACCT. [REDACTED]
For the Period 7/1/13 to 7/31/13

Type

Settle Date Selection Method

Income

7/17

7/17

7/17

7/17

7/17

7/17

7/17

7/17

7/17

Corporate Interest

Corporate Interest

Corporate Interest

Corporate Interest

Corporate Interest

Corporate Interest

Corporate Interest

Corporate Interest

Corporate Interest

Description

CHASE MORTGAGE FINANCE CORPORATION SER 2007-A1
CL 12A3 5.5595% MAR 25 2037 DTD 02/01/2007 AS
OF 11/26/12 (ID: 161630-BZ-0)

CHASE MORTGAGE FINANCE CORPORATION SER 2007-A1
CL 12A3 5.5595% MAR 25 2037 DTD 02/01/2007 AS
OF 12/26/12 (ID: 161630-BZ-0)

CHASE MORTGAGE FINANCE CORPORATION SER 2007-A1
CL 12A3 5.5595% MAR 25 2037 DTD 02/01/2007 AS
OF 01/25/13 (ID: 161630-BZ-0)

CHASE MORTGAGE FINANCE CORPORATION SER 2007-A1
CL 12A3 5.5595% MAR 25 2037 DTD 02/01/2007 AS
OF 02/25/13 (ID: 161630-BZ-0)

CHASE MORTGAGE FINANCE CORPORATION SER 2007-A1
CL 12A3 5.5595% MAR 25 2037 DTD 02/01/2007 AS
OF 04/25/13 (ID: 161630-BZ-0)

CHASE MORTGAGE FINANCE CORPORATION SER 2007-A1
CL 12A3 5.5595% MAR 25 2037 DTD 02/01/2007 AS
OF 03/25/13 (ID: 161630-BZ-0)

CHASE MORTGAGE FINANCE CORPORATION SER 2007-A1
CL 12A3 5.5595% MAR 25 2037 DTD 02/01/2007 AS
OF 06/25/13 (ID: 161630-BZ-0)

CHASE MORTGAGE FINANCE CORPORATION SER 2007-A1
CL 12A3 5.5595% MAR 25 2037 DTD 02/01/2007 AS
OF 05/28/13 (ID: 161630-BZ-0)

CHASE MORTGAGE FINANCE CORPORATION SER 2007-A1
CL 12A3 5.5595% MAR 25 2037 DTD 02/01/2007 AS
OF 10/25/12 (ID: 161630-BZ-0)

863,363.122

0.004

3,854.44

764,191.089

0.004

3,248.49

746,660.343

0.004

3,114.48

798,217.475

0.004

3,486.52

776,714.594

0.004

3,326.86

830,016.965

0.004

3,635.21

838,966.295

0.004

3,697.03

851,460.931

0.004

3,746.26

Quantity

Cost

856,882.780

Per Unit

Amount

0.004

Amount

3,773.90

Account [REDACTED] Page 13 of 19

Consolidated Statement Page 16

THE HAZE TRUST ACCT. [REDACTED]
For the Period 7/1/13 to 7/31/13
Type
Settle Date Selection Method
Income
7/17
7/25
7/25

Corporate Interest
Corporate Interest
Corporate Interest
Total Income
SWEEP ACCOUNT ACTIVITY
Type
Settle Date Selection Method
Sweep Account Purchases
Net Sweep
7/31

Description
JPM TAX FREE PREMIER SWEEP FD #92
(ID: 870994-92-8)
Quantity
53,890.360
Amount
(53,890.36)

Description
CHASE MORTGAGE FINANCE CORPORATION SER 2007-A1
CL 12A3 5.5595% MAR 25 2037 DTD 02/01/2007 AS
OF 07/25/12 (ID: 161630-BZ-0)
CHASE MORTGAGE FINANCE CORPORATION SER 2007-A1
CL 12A3 5.5595% MAR 25 2037 DTD 02/01/2007
(ID: 161630-BZ-0)
GSR MORTGAGE LOAN TRUST 2005-5FCL B1 5.7598%
06/25/2035 DTD 05/01/2005 (ID: 36242D-7X-5)
1,240,031.480
0.005

5,952.53
\$51,778.06
728,558.220
0.004

3,028.60
Quantity
Cost
896,565.130

Per Unit
Amount
0.004

Amount
4,029.98

Account [REDACTED] Page 14 of 19
Consolidated Statement Page 17

THE HAZE TRUST ACCT. [REDACTED]
For the Period 7/1/13 to 7/31/13

TRADE ACTIVITY

Note:

Trade Date

Settle Date

L indicates Long Term Realized Gain/Loss

S indicates Short Term Realized Gain/Loss

* Settled transaction was initiated in prior statement period and settled in current statement period

Type

Selection Method Description

Settled Sales/Maturities/Redemptions

7/15

7/15

7/15

7/15

7/15

7/15

7/15

7/15

7/15

7/15

7/15

7/15

Principal Payment TO REVERSE ENTRY OF 06/25/2013 CHASE MORTGAGE
FIFO

Principal Payment TO REVERSE ENTRY OF 05/06/2013 CHASE MORTGAGE
FIFO

Principal Payment TO REVERSE ENTRY OF 05/06/2013 CHASE MORTGAGE
FIFO

Principal Payment TO REVERSE ENTRY OF 05/06/2013 CHASE MORTGAGE
FIFO

Principal Payment TO REVERSE ENTRY OF 05/06/2013 CHASE MORTGAGE
FIFO

Principal Payment TO REVERSE ENTRY OF 05/06/2013 CHASE MORTGAGE
FIFO

Quantity

18,102.100

FINANCE CORPORATION SER 2007-A1 CL 12A3 5.5595%

MAR 25 2037 DTD 02/01/2007 PAYMENT A/C

PRINCIPAL AS OF 06/25/13 (ID: 161630-BZ-0)

27,732.480

FINANCE CORPORATION SER 2007-A1 CL 12A3 5.5595%

MAR 25 2037 DTD 02/01/2007 PAYMENT A/C

PRINCIPAL AS OF 06/25/12 (ID: 161630-BZ-0)

8,620.550

FINANCE CORPORATION SER 2007-A1 CL 12A3 5.5595%

MAR 25 2037 DTD 02/01/2007 PAYMENT A/C

PRINCIPAL AS OF 09/25/12 (ID: 161630-BZ-0)

15,492.700

FINANCE CORPORATION SER 2007-A1 CL 12A3 5.5595%
MAR 25 2037 DTD 02/01/2007 PAYMENT A/C
PRINCIPAL AS OF 08/27/12 (ID: 161630-BZ-0)
9,088.770
FINANCE CORPORATION SER 2007-A1 CL 12A3 5.5595%
MAR 25 2037 DTD 02/01/2007 PAYMENT A/C
PRINCIPAL AS OF 07/25/12 (ID: 161630-BZ-0)
6,480.340
FINANCE CORPORATION SER 2007-A1 CL 12A3 5.5595%
MAR 25 2037 DTD 02/01/2007 PAYMENT A/C
PRINCIPAL AS OF 10/25/12 (ID: 161630-BZ-0)
100.00
(6,480.34)
5,087.07
(1,393.27) S
100.00
(9,088.77)
7,134.68
(1,954.09) S
100.00
(15,492.70)
12,161.77
(3,330.93) S
100.00
(8,620.55)
6,767.13
(1,853.42) S
51.425
(14,261.52)
21,770.00
7,508.48 S
Per Unit
Amount
81.718
Proceeds
(14,792.59)
Tax Cost
14,210.15
Realized
Gain/Loss
(582.44) L
Account [REDACTED] Page 15 of 19
Consolidated Statement Page 18

THE HAZE TRUST ACCT. [REDACTED]
For the Period 7/1/13 to 7/31/13

Trade Date
Settle Date

Type
Selection Method Description
Settled Sales/Maturities/Redemptions

7/15
7/15
7/15
7/15
7/15
7/15
7/15
7/15
7/15
7/15
7/15
7/15
7/15
7/15
7/15

Principal Payment TO REVERSE ENTRY OF 05/06/2013 CHASE MORTGAGE
FIFO

Principal Payment TO REVERSE ENTRY OF 05/06/2013 CHASE MORTGAGE
FIFO

Principal Payment TO REVERSE ENTRY OF 05/06/2013 CHASE MORTGAGE
FIFO

Principal Payment TO REVERSE ENTRY OF 05/06/2013 CHASE MORTGAGE
FIFO

Principal Payment TO REVERSE ENTRY OF 05/06/2013 CHASE MORTGAGE
FIFO

Principal Payment TO REVERSE ENTRY OF 05/06/2013 CHASE MORTGAGE
FIFO

Principal Payment TO REVERSE ENTRY OF 05/28/2013 CHASE MORTGAGE
FIFO

Quantity

5,421.850

FINANCE CORPORATION SER 2007-A1 CL 12A3 5.5595%

MAR 25 2037 DTD 02/01/2007 PAYMENT A/C

PRINCIPAL AS OF 11/26/12 (ID: 161630-BZ-0)

12,494.640

FINANCE CORPORATION SER 2007-A1 CL 12A3 5.5595%

MAR 25 2037 DTD 02/01/2007 PAYMENT A/C

PRINCIPAL AS OF 12/26/12 (ID: 161630-BZ-0)

8,949.330

FINANCE CORPORATION SER 2007-A1 CL 12A3 5.5595%

MAR 25 2037 DTD 02/01/2007 PAYMENT A/C

PRINCIPAL AS OF 01/25/13 (ID: 161630-BZ-0)

31,799.490

FINANCE CORPORATION SER 2007-A1 CL 12A3 5.5595%

MAR 25 2037 DTD 02/01/2007 PAYMENT A/C

PRINCIPAL AS OF 02/25/13 (ID: 161630-BZ-0)
21,502.880
FINANCE CORPORATION SER 2007-A1 CL 12A3 5.5595%
MAR 25 2037 DTD 02/01/2007 PAYMENT A/C
PRINCIPAL AS OF 05/06/13 (ID: 161630-BZ-0)
12,523.510
FINANCE CORPORATION SER 2007-A1 CL 12A3 5.5595%
MAR 25 2037 DTD 02/01/2007 PAYMENT A/C
PRINCIPAL AS OF 04/25/13 (ID: 161630-BZ-0)
17,530.750
FINANCE CORPORATION SER 2007-A1 CL 12A3 5.5595%
MAR 25 2037 DTD 02/01/2007 PAYMENT A/C
PRINCIPAL AS OF 05/28/13 (ID: 161630-BZ-0)
71.844
(12,594.71)
13,761.64
1,166.93 L
64.404
(8,065.67)
9,830.96
1,765.29 S
100.219
(21,549.93)
16,879.76
(4,670.17) S
43.423
(13,808.22)
24,962.60
11,154.38 S
99.339
(8,890.18)
7,025.22
(1,864.96) S
82.276
(10,280.06)
9,808.29
(471.77) S
Per Unit
Amount
100.00
Proceeds
(5,421.85)
Tax Cost
4,256.15
Realized
Gain/Loss
(1,165.70) S

THE HAZE TRUST ACCT. [REDACTED]
For the Period 7/1/13 to 7/31/13
Trade Date
Settle Date
Type
Selection Method Description
Settled Sales/Maturities/Redemptions

7/17
7/17
7/17
7/17
7/17
7/17
7/17
7/17
7/17
7/17
7/17
7/17
7/17
7/17
7/17

Principal Payment CHASE MORTGAGE FINANCE CORPORATION SER 2007-A1
Pro Rata

CL 12A3 5.5595% MAR 25 2037 DTD 02/01/2007
PAYMENT A/C PRINCIPAL AS OF 06/25/12
(ID: 161630-BZ-0)

Principal Payment CHASE MORTGAGE FINANCE CORPORATION SER 2007-A1
Pro Rata

CL 12A3 5.5595% MAR 25 2037 DTD 02/01/2007
PAYMENT A/C PRINCIPAL AS OF 08/27/12
(ID: 161630-BZ-0)

Principal Payment CHASE MORTGAGE FINANCE CORPORATION SER 2007-A1
Pro Rata

CL 12A3 5.5595% MAR 25 2037 DTD 02/01/2007
PAYMENT A/C PRINCIPAL AS OF 09/25/12
(ID: 161630-BZ-0)

Principal Payment CHASE MORTGAGE FINANCE CORPORATION SER 2007-A1
Pro Rata

CL 12A3 5.5595% MAR 25 2037 DTD 02/01/2007
PAYMENT A/C PRINCIPAL AS OF 11/26/12
(ID: 161630-BZ-0)

Principal Payment CHASE MORTGAGE FINANCE CORPORATION SER 2007-A1
Pro Rata

CL 12A3 5.5595% MAR 25 2037 DTD 02/01/2007
PAYMENT A/C PRINCIPAL AS OF 12/26/12
(ID: 161630-BZ-0)

Principal Payment CHASE MORTGAGE FINANCE CORPORATION SER 2007-A1
Pro Rata

CL 12A3 5.5595% MAR 25 2037 DTD 02/01/2007
PAYMENT A/C PRINCIPAL AS OF 01/25/13
(ID: 161630-BZ-0)

Principal Payment CHASE MORTGAGE FINANCE CORPORATION SER 2007-A1

Pro Rata

CL 12A3 5.5595% MAR 25 2037 DTD 02/01/2007

PAYMENT A/C PRINCIPAL AS OF 02/25/13

(ID: 161630-BZ-0)

(31,799.490)

43.423

13,808.22

(24,962.60)

(11,154.38) L

(8,949.330)

99.339

8,890.18

(7,025.22)

1,864.96 L

(12,494.640)

82.276

10,280.06

(9,808.29)

471.77 L

(5,421.850)

100.00

5,421.85

(4,256.15)

1,165.70 L

(8,620.550)

100.00

8,620.55

(6,767.13)

1,853.42 L

(15,492.700)

100.00

15,492.70

(12,161.77)

3,330.93 L

Quantity

(14,261.520)

Per Unit

Amount

100.00

Proceeds

14,261.52

Tax Cost

(11,195.29)

Realized

Gain/Loss

3,066.23 L

Account [REDACTED] Page 17 of 19

Consolidated Statement Page 20

THE HAZE TRUST ACCT. [REDACTED]
For the Period 7/1/13 to 7/31/13
Trade Date
Settle Date
Type
Selection Method Description
Settled Sales/Maturities/Redemptions

7/17

7/17

7/17

7/17

7/17

7/17

7/17

7/17

7/17

7/17

7/17

7/17

7/25

7/25

Principal Payment CHASE MORTGAGE FINANCE CORPORATION SER 2007-A1
Pro Rata

CL 12A3 5.5595% MAR 25 2037 DTD 02/01/2007

PAYMENT A/C PRINCIPAL AS OF 04/25/13

(ID: 161630-BZ-0)

Principal Payment CHASE MORTGAGE FINANCE CORPORATION SER 2007-A1
Pro Rata

CL 12A3 5.5595% MAR 25 2037 DTD 02/01/2007

PAYMENT A/C PRINCIPAL AS OF 03/25/13

(ID: 161630-BZ-0)

Principal Payment CHASE MORTGAGE FINANCE CORPORATION SER 2007-A1
Pro Rata

CL 12A3 5.5595% MAR 25 2037 DTD 02/01/2007

PAYMENT A/C PRINCIPAL AS OF 06/25/13

(ID: 161630-BZ-0)

Principal Payment CHASE MORTGAGE FINANCE CORPORATION SER 2007-A1
Pro Rata

CL 12A3 5.5595% MAR 25 2037 DTD 02/01/2007

PAYMENT A/C PRINCIPAL AS OF 05/28/13

(ID: 161630-BZ-0)

Principal Payment CHASE MORTGAGE FINANCE CORPORATION SER 2007-A1
Pro Rata

CL 12A3 5.5595% MAR 25 2037 DTD 02/01/2007

PAYMENT A/C PRINCIPAL AS OF 10/25/12

(ID: 161630-BZ-0)

Principal Payment CHASE MORTGAGE FINANCE CORPORATION SER 2007-A1
Pro Rata

CL 12A3 5.5595% MAR 25 2037 DTD 02/01/2007

PAYMENT A/C PRINCIPAL AS OF 07/25/12

(ID: 161630-BZ-0)

Principal Payment CHASE MORTGAGE FINANCE CORPORATION SER 2007-A1

Pro Rata

CL 12A3 5.5595% MAR 25 2037 DTD 02/01/2007

PAYMENT A/C PRINCIPAL (ID: 161630-BZ-0)

(9,671.460)

87.436

8,456.33

(7,592.10)

864.23 L

(9,088.770)

100.00

9,088.77

(7,134.68)

1,954.09 L

(6,480.340)

100.00

6,480.34

(5,087.07)

1,393.27 L

(17,530.750)

71.844

12,594.72

(13,761.64)

(1,166.92) L

(18,102.100)

81.718

14,792.59

(14,210.15)

582.44 L

(21,502.880)

100.219

21,549.93

(16,879.76)

4,670.17 L

Quantity

(12,523.510)

Per Unit

Amount

64.404

Proceeds

8,065.67

Tax Cost

(9,830.96)

Realized

Gain/Loss

(1,765.29) L

Account [REDACTED] Page 18 of 19

Consolidated Statement Page 21

THE HAZE TRUST ACCT. [REDACTED]
 For the Period 7/1/13 to 7/31/13
 Trade Date
 Settle Date
 Type
 Selection Method Description
 Settled Sales/Maturities/Redemptions
 7/25
 7/25
 Principal Payment GSR MORTGAGE LOAN TRUST 2005-5FCL B1 5.7598%
 Pro Rata
 06/25/2035 DTD 05/01/2005 PAYMENT A/C PRINCIPAL
 (ID: 36242D-7X-5)
 Total Settled Sales/Maturities/Redemptions
 \$11,079.40
 \$426.77
 \$7,715.11 L
 \$3,791.06 S
 Quantity
 (2,623.060)
 Per Unit
 Amount
 100.00
 Proceeds
 2,623.06
 Tax Cost
 (2,555.84)
 Realized
 Gain/Loss
 67.22 S
 Trade Date
 Settle Date
 Type
 Description
 Settled Securities Purchased
 7/1
 Purchase
 7/1
 7/1
 7/1
 5/10
 7/16
 Purchase
 Purchase
 JPM HIGH YIELD FD - SEL FUND 3580 REINVESTED @
 8.03 PER SHARE (ID: 4812C0-80-3)
 JPM TR I FLOAT RATE INC FD FUND 2808 REINVESTED
 @ 9.97 PER SHARE (ID: 48121L-51-0)
 TO REVERSE ENTRY OF 05/31/2012 CHASE MORTGAGE
 FINANCE CORPORATION SER 2007-A1 CL 12A3 5.5595%
 MAR 25 2037 DTD 02/01/2007 @ 78.50 JP MORGAN

SECURITIES LLC (BIDL) FACE VALUE 1,000,000.00

AS OF 05/31/12 (ID: 161630-BZ-0)

5/10

7/16

Purchase

CHASE MORTGAGE FINANCE CORPORATION SER 2007-A1

CL 12A3 5.5595% MAR 25 2037 DTD 02/01/2007 @

78.50 JP MORGAN SECURITIES LLC (BIDL) FACE

VALUE 1,000,000.00 (ID: 161630-BZ-0)

Total Settled Securities Purchased

(\$8,967.10)

910,826.640

78.50

(714,998.91) *

Quantity

1,604.052

668.131

(924,297.610)

Per Unit

Amount

8.03

9.97

78.50

Market Cost

(12,880.54)

(6,661.27)

725,573.62

*

Account [REDACTED] Page 19 of 19

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J.P. Morgan Securities LLC
THE HAZE TRUST
383 Madison Avenue, New York, NY 10179
ACCT. [REDACTED]

For the Period 7/1/13 to 7/31/13

Margin Account

J.P. Morgan Team

Justin Nelson

Paul Barrett

Janet Young

Gina Magliocco

Jason Grosse

Online access

Banker

Investment Specialist

Client Service Team

Client Service Team

Client Service Team

www.jpmorganonline.com

Transactions cleared and carried through J.P. Morgan Clearing Corp. - Three
Chase Metrotech Center, Brooklyn, NY 11245-0001,
[REDACTED]

No market value or activity to report during this period

Please see disclosures located at the end of this statement package for
important information relating to each J.P.Morgan account(s).

[REDACTED]
[REDACTED]
[REDACTED]
Account [REDACTED] Page 1 of 1
Consolidated Statement Page 23

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For the Period 7/1/13 to 7/31/13

For your convenience we have combined statement(s) for activity you conduct through J.P. Morgan in one package. Below are important disclosures relating to these different accounts.

These statements may relate to various account types. Some of the disclosures are applicable to all of your accounts. For ease of reference the disclosures applicable to a particular type of account have been grouped together by descriptive headers.

IMPORTANT GENERAL INFORMATION APPLICABLE TO ALL OF YOUR ACCOUNT(S)

Important Information about Pricing ,Valuations, Estimated Annual Income, and Estimated Yield

Market value information (including without limitation, prices, exchange rates, accrued income and bond ratings) furnished herein, some of which has been provided by pricing sources that J.P. Morgan believes to be reliable, is not guaranteed for accuracy but provided for informational purposes and is furnished for the exclusive use of the client. The current price is the value of the financial asset share, unit or contract as priced at the close of the market on the last day of the statement period or the last available price. All values provided for structured yield deposits (for example, JPMorgan London Time Deposits) reflect the original deposit amount only. The value for Real Estate, Mineral Interests and Miscellaneous Assets may not reflect the most current value of the asset.

Important information regarding Auction Rate Securities (ARS). ARS are debt or preferred securities with an interest or dividend rate reset periodically in an auction. Although there may be daily, weekly and monthly resets, there is no guarantee that there will be liquidity. If there are not enough bids at an auction to redeem the securities available for sale, the result may be a failed auction. In the event of a failed auction, there is no assurance that a secondary market will develop or that the security will trade at par or any other price reflected on statements and online. Accordingly, investors should not rely on pricing information appearing in their statements or online with respect to ARS. When J.P. Morgan is unable to obtain a price from an internal or outside source for a particular ARS, the price column on your statement will indicate "unpriced".

Valuations of over-the-counter derivative transactions, including certain derivatives-related deposit products, have been prepared on a mid-market basis. These valuations are sourced from the various issuers of the securities or they are sourced from a third party valuation provider. J.P. Morgan expressly disclaims any responsibility for (1) the accuracy of the models or estimates used in deriving the valuations, (2) any errors or omissions in computing or disseminating the valuations, and (3) any uses to which the valuations are put. Valuations are provided for information purposes only and are intended solely for your own use. Please refer to the trade confirmation for details of each transaction.

Certain assets, including but not limited to, pooled and private investments, non-publicly traded and infrequently traded securities, derivatives, partnership interests and tangible assets are generally illiquid, the value of such asset may have been provided to us by third

parties who may or may not be independent of the issuer or manager. Such information is reflected as of the last date provided to us, and is not independently verified.

In cases where we are unable to obtain a current market value from an internal or outside source for a particular security, the price column on your statement will indicate "unpriced". Although such securities may have value, please note that the value of a security indicated as "unpriced" will not be included in your overall current market value as reflected on the statement.

J.P. Morgan makes no representation, warranty or guarantee, express or implied, that any quoted value represents the actual terms at which securities could be bought or sold or new transactions could be entered into, or the actual terms on which existing transactions or securities could be liquidated. Such values may only be indicative.

When we are unable to obtain a current value from an internal or outside source for a particular security, the price column on your statement will indicate "unpriced".

If a partial call is made with respect to an issue of securities included in your Accounts we will allocate the call by a method we deem fair and equitable.

To the extent applicable, please note the following regarding estimated annual income (EAI) and estimated yield (EY): EAI and EY for certain types of securities could include a return of principal or capital gains in which case the EAI and EY would be overstated. EAI and EY are estimates and the actual income and yield might be lower or higher than the estimated amounts. EY reflects only the income generated by an investment. It does not reflect changes in its price, which may fluctuate.

Offshore Deposits - London and Nassau

Disclosures Page 1 of 4

For the Period 7/1/13 to 7/31/13

Deposits in Foreign Branches are not insured by the FDIC or any other Agency of the Federal Government; amounts in such foreign accounts do not have the benefit of any domestic preference applicable to U.S. Banks; certain Foreign accounts are considered reportable to the Internal Revenue Service on a Report of Foreign Bank and Financial Accounts (TD F 90-22.1).

Bank products and services are offered through JPMorgan Chase Bank, N.A. ("JPMCB") and its banking affiliates. Securities are offered by J.P.Morgan Securities LLC ("JPMS") and, to the extent noted below, cleared through J.P. Morgan Clearing Corp. ("JPMCC"). Neither JPMS, nor JPMCC is a bank and are each separate legal entities from its bank or thrift affiliates.

Investment Products: Not FDIC Insured

-No Bank Guarantee -May Lose Value

Fund manager disclosure information available upon request

If you have an investment account that is managed by an SEC-Registered Investment Advisor, J.P. Morgan will provide a copy of the advisor's Form ADV II or brochure upon written request.

These statements are not official documents for income tax reporting purposes and should not be relied upon for such purposes, including determination of income, cost basis, amortization or accretion, or gain/loss. Such information, which may be inaccurate, incomplete or subject to updating, should be confirmed with your records and your tax advisor.

Please take the steps indicated below if you think statement(s) are incorrect or contact your J.P.Morgan team if you require additional information about a transaction on your statement(s).

IMPORTANT ADDITIONAL INFORMATION APPLICABLE ONLY TO YOUR ASSET ACCOUNT(S) (LINKED TO JPMS)

Your Asset Account consists of a bank account that custodies assets linked to a brokerage account through which securities transactions are executed. As a result, the Asset Account statement(s) reflect brokerage transactions executed through JPMS but (except for exchange listed options) held in custody at JPMCB. Securities purchased or sold through JPMS in U.S. markets (other than mutual funds) are cleared through an affiliate of JPMS, in non-U.S. markets securities are cleared through JPMS. Positions in exchange-listed options are held by JPMCC. For your convenience, however, positions in exchange-listed options are presented in Asset Account statement(s) together with other assets held in such account(s). All pertinent information about your settled and pending purchases and sales effected through your JPMS account during the period covered by these statement(s), is summarized in the "Trade Activity" portion of the statement(s).

In Case of Other Errors or Questions About Your Asset Account Statement(s) Please review your statement(s) and promptly report any inaccuracy or discrepancy including possible unauthorized trading activity, unrecorded dividend payments, unaccounted cash positions,

improper payments or transfers in writing to both the introducing broker, JPMS and the clearing firm, JPMCC at the addresses shown on your statement(s). Any oral communication should be re-confirmed in writing to further protect your rights, including your rights under the Securities Investor Protection Act (SIPA). If you have any questions please contact your J.P.Morgan team.

In your written communication, please provide the following information: (1) your name and account number; (2) the dollar amount of the suspected error; and (3) a description of the error and explanation, if you can, why you believe there is an error. If you need more information, you must describe the item you are unsure about. We must receive your written communication no later than 30 days after the statement on which the error or problem appeared is sent or made available. If you do not so notify us, you agree that the statement activity and account balance(s) are correct.

JPMCC and JPMS are members of the Securities Investor Protection Corp ("SIPC"), a not-for-profit membership corporation funded by broker-dealers registered with the Securities and Exchange Commission. Securities and cash held for a customer at JPMCC are protected by SIPC up to \$500,000 per customer, which includes up to \$250,000 of protection for cash. SIPC does not protect against losses from fluctuations in the value of the securities. Assets held in custody by JPMCB are not subject to SIPC. You may obtain information about SIPC, including the SIPC Brochure, on their website, at "www.sipc.org" or by contacting them at [REDACTED].

In Case of Errors or Questions About Your Electronic Transfers.

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For the Period 7/1/13 to 7/31/13

Contact your J.P. Morgan Team at one of the telephone numbers on the front of your statements or write us at J.P. Morgan, 500 Stanton Christiana Road, 1/OPS3, Newark, DE 19713-2107 as soon as you can, if you think your statement is wrong or if you need more information about a transfer on the statement. We must hear from you no later than 60 days after we sent you the FIRST statement on which the error or problem appeared. (1) Tell us your name and account number. (2) Describe the error or the transfer you are unsure about, and explain as clearly as you can why you believe it is an error or why you need more information. (3) Tell us the dollar amount of the suspected error. We will investigate your complaint and will correct any error promptly. If we take more than 10 business days (or 20 business days for new accounts) to do this, we will credit your account for the amount you think is in error, so that you will have the use of the money during the time it takes us to complete our investigation.

In Case of Errors or Questions About Non-Electronic Transfers (Checks or Deposits)

Contact JPMorgan Chase Bank, N.A. ("JPMCB") Member FDIC immediately if a statement is incorrect or if you need more information about any non-electronic transactions (checks or deposits) on this statement. If any such error appears, you must notify the bank in writing as soon as possible after your statement was made available to you. For more complete details, see the applicable account agreements and appendices that govern your account.

Deposit products and services are offered by JPMCB Member FDIC.

You must promptly advise your J.P.Morgan representative of material changes in your investment objectives or financial situation or if you wish to modify the management of your account. Unless you inform otherwise, your J.P.Morgan representative will consider the information currently in its files to be complete and accurate.

With reference to JPMS and JPMCC: A financial statement of this organization is available to you for personal inspection at its offices, or a copy will be mailed to you upon written request.

You should have received (or have made available to you) separate confirmations for each securities transaction. All transactions are subject to the terms and conditions stated on the reverse side of such confirmations and are subject to the constitution, by-laws, customs and interpretations of the marketplace where executed and governed by and construed in accordance with the laws of the State of New York and all applicable federal laws and regulations. Further information with respect to commissions and other charges related to the execution of transactions, including options transactions, has been included in confirmations that were previously furnished or have made available to you. Upon written request, JPMS will promptly supply you with the latest information.

IMPORTANT ADDITIONAL INFORMATION APPLICABLE ONLY TO YOUR MARGIN ACCOUNT(S)

All positions in your Margin Account Portfolio(s) are held in custody at J.P. Morgan Clearing Corp. ("JPMCC"), Three Chase Metrotech Center, Brooklyn, NY 11245-001, [REDACTED].

If you have a margin account as permitted by law we may use certain securities in such account for, among other things, settling short sales and lending the securities for short sales, and as a result may receive compensation in connection therewith.

Please keep the following in mind when using a statement to track your brokerage activity in a margin account: The statement combines your general margin account with the special memorandum account required by Section 220.6 Regulation T. As required by Regulation T, a permanent record of your separate account is available upon your request. Free credit balances in your margin account(s) are not segregated and may be used in the operation of JPMCCs business, subject to the limitations of SEC Rule 15c3-3. Unless otherwise noted, JPMCC or its agents and depositories will hold your securities. Upon your demand, JPMCC will pay to you the amount of your free credit balance, and will deliver to you fully-paid securities held on your behalf. Interest will be charged on any debit balance; the method of calculating interest is described in a letter sent to all margin customers.

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For the Period 7/1/13 to 7/31/13

PRODUCT RELATED DISCLOSURE: THE JPMORGAN FUNDS OR THIRD PARTIES

Shares of the funds referenced above are not bank deposits and are not guaranteed by any bank, government entity, or the FDIC. Return and share price will fluctuate and redemption value may be more or less than original cost. While the money market funds seek to maintain a stable net asset value of \$1.00 per share, there is no assurance that they will continue to do so. The estimated annual income and dividend yield figures for mutual funds represent the funds' most recent income dividend annualized.

Prospectuses and other fund information for JPMorgan funds may be obtained by calling your J.P. Morgan team or JPMorgan Distribution Services, Inc. at [REDACTED]. You also may view and order materials online for JPMorgan funds at www.jpmorganfunds.com.

J.P. Morgan affiliates may receive compensation from the JPMorgan funds for providing investment advisory services to the funds. J.P. Morgan affiliates may also provide administrative, custodial, sales, distribution, shareholder or other services to the JPMorgan Funds or funds established, sponsored, advised, or managed by third parties, and J.P. Morgan affiliates may be compensated for such services as allowed by applicable law. The distributor of the JPMorgan Funds is JPMorgan Distribution Services, Inc., which is an affiliate of JPMCB. Assets may be reflected herein even though they may be held by a third party unaffiliated with J.P. Morgan. In such cases, unless J.P. Morgan otherwise agrees, J.P. Morgan has no responsibility for the verification, valuation, safekeeping or management of those assets.

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