

Prepared for Haze Trust as of April 30, 2013

Current FX & Commodity rates	USDMXN	12.1378	XAUUSD	1476.89	GBPUSD	1.5533	USDJPY	97.440
	USDARS	5.1875	USDZAR	8.9747	EURUSD	1.3167	USDBRL	2.0013
	USDCHF	0.9295	USDCAD	1.0072	USDTRY	1.792	USDNOK	5.7694

Structured Notes * Manual Pricing via JPMorgan Investment Bank as of prior day

Trade Date	Maturity	Face Amount	Long Description	Cost Basis (\$)	Market Value (\$)	Interest Received	Entry Price (\$)	Current Price (\$)	MTM
7-Jun-12	26-Jun-13	3,000,000	Ubs Cont Buff Eq AAPL 06/26/13 80% Contin Barrier- 18% Cpn 18% Cap	(\$3,000,000)	\$2,349,900	\$0	\$100.00	\$78.33	(\$650,100)
5-Apr-12	16-Apr-15	1,500,000	Meritor CLN 6.200% CPN 04/16/2015 Dtd 04/16/2012	(\$1,500,000)	\$1,573,800	\$69,887	\$100.00	\$104.92	\$143,687
Structured Notes MTM				(\$4,500,000)	\$3,923,700	\$69,887			(\$506,413)

U.S. Fixed Income * Intraday Pricing via Bloomberg

Trade Date	Maturity	Face Amount	Issuer	Rating	Next Call Date	Coupon	Principal Cost	Market Value	Total Int. Accrued	Entry Price	Current Price	MTM
10-May-11	01-Nov-2016	1,200,000	Peabody Energy Corp	BB+	N/A	7.375%	(\$1,363,500)	\$1,379,340	\$174,542	\$113.63	\$114.95	\$190,382
2-Oct-12	15-May-2018	500,000	lpayment Inc	CCC+	5/15/2015	10.250%	(\$445,000)	\$462,500	\$29,611	\$89.00	\$92.50	\$47,111
2-Oct-12	01-Jun-2019	1,000,000	Kindred Healthcare Inc	B-	6/1/2014	8.250%	(\$996,250)	\$1,045,000	\$47,667	\$99.63	\$104.50	\$96,417
10-May-11	Perpetual	3,000,000	Jpmorgan Chase & Co	BBB	4/30/2018	7.900%	(\$3,337,950)	\$3,492,600	\$467,417	\$111.27	\$116.42	\$622,067
10-May-11	Perpetual	3,000,000	Bank Of America Corp	BB+	5/15/2018	8.125%	(\$3,389,610)	\$3,420,000	\$480,729	\$112.99	\$114.00	\$511,119
U.S. Fixed Income MTM							(\$9,532,310)	\$9,799,440	\$1,199,965			\$1,467,095

Mortgage and Asset Backed * Manual Pricing via JPMorgan Investment Bank

Trade Date	Maturity	Original Face	Issue	Rating	Next Call Date	Coupon	Principal Cost (\$)	Market Value (\$)	Total Princ+Int (\$)	Entry Price (Local)	Current Price (Local)	MTM
10-May-12	25-Mar-2037	1,000,000	Chase 2007-A1 12A3		12/25/2024	5.140%	(\$725,573.62)	\$635,272	\$142,734	78.50	83.13	\$52,432
Mortgage and Asset Backed MTM							(\$725,574)	\$615,007	\$268,805			\$52,432

Mutual Funds and Money Market

Trade Date	Symbol	Units	Company	Currency	Initial Cost (\$)	Market Value (\$)	Dividends Received (\$)	Entry NAV (Local)	Current NAV (Local)	MTM
Avg	JPHSX	199,558.15	Jpmorgan Floating Rate-Sel	USD	(2,013,501.47)	\$2,021,524	\$0	10.0898	10.13	\$8,023
Avg	OHYFX	317,095.54	Jpmorgan High Yield-Sel	USD	(2,624,429.14)	\$2,650,919	Div/Re	8.2765	8.36	\$26,490
Mutual Funds and Money Market MTM					(\$9,275,861)	\$4,672,443	\$0			\$34,512

MTM Snapshot	Open MTM	2013 Closed P/L	Open MTM + 2013 Closed P/L	Performance Snapshot
EQ / LO	\$0	\$0	\$0	2012 EOY Open MTM
FI / SP	\$1,013,115	\$625,806	\$1,638,921	Current Open MTM
Repo	\$0	\$0	\$0	YTD Change in Open MTM
MF / ST	\$34,512	(\$24,953)	\$9,559	2013 Closed P/L
Derivative	\$0	\$0	\$0	2013 Net Performance
Alternative	\$0	\$0	\$0	
Other / Miscellaneous	\$0	\$0	\$0	
Totals	\$1,047,627	\$600,853	\$1,648,480	



Global Investment Opportunities Group
Account Position and MTM Summary (2013 Closed Positions)

J.P. Morgan Securities LLC.

Prepared for Haze Trust as of April 30, 2013

Mortgage and Asset Backed

Trade Date	Maturity	Original Face	Issue	Rating	Next Call Date	Coupon	Principal Cost (\$)	Market Value (\$)	Total Int. Accrued (\$)	Closing Date	Entry Price (Local)	Closing Price (Local)	P/L
1-May-12	25-Jun-2034	2,592,800	Wamu 2004-Ar3 B2	CCC	12/25/2020	2.517%	(\$1,140,904)	\$1,449,147	\$75,266	22-Jan-13	60.50	78.31	\$383,509
2-Aug-12	25-Oct-2035	6,200,000	Wfmb 2005-9 B1	D	7/25/2016	5.41282%	(\$1,698,508)	\$1,744,305	\$196,499	4/30/2013	29.88	32.50	\$242,297

Mortgage and Asset Backed P/L

\$625,806

Mutual Funds and Money Market

Trade Date	Symbol	Units	Company	Currency	Initial Cost (\$)	Market Value (\$)	Dividends Received (\$)	Closing Date	Entry NAV (Local)	Closing NAV (Local)	P/L
Avg	OHYFX	181,378.48	Jpmorgan High Yield-Sel	USD	(\$1,524,953)	\$1,500,000	Div/Re	22-Jan-13	8.41	8.27	(\$24,953)

Mutual Funds and Money Market P/L

(\$24,953)

Total 2013 P/L

\$600,853

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Global Investment Opportunities Group
Account Position and MTM Summary (2012 Closed Positions)

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Structured Notes

Trade Date	Maturity	Face Amount	Long Description	Cost Basis (\$)	Market Value (\$)	Interest Received	Closing Date	Entry Price (\$)	Closing Price (\$)	P/L
13-May-11	31-May-12	3,000,000	Iuff Eq Cvx 05/31/12 80% Contin Barrier- 10.6%Cpn 20% Cap Initial Level-05/13/11	(\$3,000,000)	\$3,318,000	\$0	31-May-12	\$100.00	\$110.60	\$318,000
Structured Notes P/L										\$318,000

U.S. Fixed Income

Trade Date	Maturity	Face Amount	Issuer	Rating	Next Call Date	Coupon	Principal Cost	Market Value	Total Int. Accrued	Closing Date	Entry Price	Closing Price	P/L
10-May-11	01-May-2017	1,200,000	Cit Group Inc	NR	N/A	7.000%	(\$1,219,500)	\$1,200,000	\$48,067	9-Mar-12	\$101.63	\$100.00	\$28,567
10-May-11	15-Apr-2015	1,200,000	Ford Motor Credit Co Llc	BB+	N/A	7.000%	(\$1,327,800)	\$1,308,000	\$76,067	3-Apr-12	\$110.65	\$109.00	\$56,267
10-May-11	15-Apr-2015	1,200,000	Ford Motor Credit Co Llc	BB+	N/A	7.000%	(\$1,223,760)	\$1,188,000	\$87,600	26-Jul-12	\$101.98	\$99.00	\$51,840
U.S. Fixed Income P/L												\$136,673	

Mutual Funds and Money Market

Trade Date	Symbol	Units	Company	Currency	Initial Cost (\$)	Market Value (\$)	Dividends Received (\$)	Closing Date	Entry NAV (Local)	Closing NAV (Local)	P/L	
Avg	OHYFX	185,185.19	Jpmorgan High Yield-Sel	USD	(\$1,554,344)	\$1,500,000	Div/Re	2-Oct-12	8.39	8.10	(\$54,344)	
Mutual Funds and Money Market P/L												(\$54,344)

Total 2012 P/L

\$400,329

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Global Investment Opportunities Group Account Position and P/L Summary (Disclaimer)

Morgan Securities LLC.

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