



THE HAZE TRUST ACCT. [REDACTED]
For the Period 5/1/12 to 5/31/12

Trade Date Settle Date	Type	Description	Quantity	Per Unit Amount	Market Cost
Settled Securities Purchased					
5/1 5/4	Purchase	ENTRY REVERSED ON 05/10/2012 WAMU MORTGAGE PASS-THROUGH CERTIFICATES SER 2004-AR3 CL B2 2.585797% JUN 25 2034 DTD 04/01/2004 @ 60.50 JP MORGAN SECURITIES LLC (BIDL) FACE VALUE 2,592,800.00 (ID: 92922F-NM-6)	1,875,694.888	61.00	(1,143,920.98)
5/1 5/10	Purchase	TO REVERSE ENTRY OF 05/04/2012 WAMU MORTGAGE PASS-THROUGH CERTIFICATES SER 2004-AR3 CL B2 2.585797% JUN 25 2034 DTD 04/01/2004 @ 60.50 JP MORGAN SECURITIES LLC (BIDL) FACE VALUE 2,592,800.00 AS OF 05/04/12 (ID: 92922F-NM-6)	(1,875,694.888)	61.00	1,143,920.98
5/1 5/10	Purchase	ENTRY REVERSED ON 05/30/2012 WAMU MORTGAGE PASS-THROUGH CERTIFICATES SER 2004-AR3 CL B2 2.585797% JUN 25 2034 DTD 04/01/2004 @ 60.50 JP MORGAN SECURITIES LLC (BIDL) FACE VALUE 2,592,800.00 (ID: 92922F-NM-6)	1,890,778.480	60.50	(1,143,920.98)
5/10 5/15	Purchase	ENTRY REVERSED ON 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 (ID: 161630-BZ-0)	938,470.480	78.50	(736,699.33)
5/1 5/30	Purchase	TO REVERSE ENTRY OF 05/10/2012 WAMU MORTGAGE PASS-THROUGH CERTIFICATES SER 2004-AR3 CL B2 2.585797% JUN 25 2034 DTD 04/01/2004 @ 60.50 JP MORGAN SECURITIES LLC (BIDL) FACE VALUE 2,592,800.00 AS OF 05/10/12 (ID: 92922F-NM-6)	(1,890,778.480)	60.50	1,143,920.98
5/1 5/30	Purchase	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SER 2004-AR3 CL B2 2.585797% JUN 25 2034 DTD 04/01/2004 @ 60.50 JP MORGAN SECURITIES LLC (BIDL) FACE VALUE 2,592,800.00 (ID: 92922F-NM-6)	1,885,791.720	60.50	(1,140,903.99)

J.P.Morgan