



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					
5/10 5/31	Purchase	TO REVERSE ENTRY OF 05/15/2012 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 05/15/12 (ID: 161630-BZ-0)	(938,470.480)	78.50	736,699.33
5/10 5/31	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)	924,297.610	78.50	(725,573.62)
Total Settled Securities Purchased					(\$1,891,100.32)

J.P.Morgan