



THE HAZE TRUST ACCT. [REDACTED]
For the Period 11/1/11 to 11/30/11

Cash & Fixed Income Detail

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
Cash							
JPM TAX FREE RESV SWEEP FD #3957 7-Day Annualized Yield: .01%	1.00	610,788.79	610,788.79	610,788.79		61.07 4.51	0.01 %
US Fixed Income							
JPM HIGH YIELD FD - SEL 4812C0-80-3	7.65	616,492.69	4,716,169.11	5,174,991.84	(458,822.73)	371,745.09 30,208.14	7.88 %
FORD MOTOR CREDIT CO LLC SR NOTES 7% APR 15 2015 DTD 04/09/2010 345397-VN-0 BB+ /BA1	107.65	1,200,000.00	1,291,788.00	1,327,800.00	(36,012.00)	84,000.00 10,732.80	4.53 %
PEABODY ENERGY CORP SR NOTES 7 3/8% NOV 1 2016 DTD 10/12/2006 704549-AE-4 BB+ /BA1	108.25	1,200,000.00	1,299,000.00	1,363,500.00	(64,500.00)	88,500.00 7,374.00	5.44 %
SPRINT NEXTEL CORP 6% DEC 1 2016 DTD 11/20/2006 852061-AD-2 B+ /B3	79.75	1,200,000.00	957,000.00	1,223,760.00	(266,760.00)	72,000.00 36,000.00	11.43 %
CIT GROUP INC 7% MAY 01 2017 DTD 11/04/2009 125581-FX-1 B+ /B2	99.00	1,200,000.00	1,188,000.00	1,219,500.00	(31,500.00)	84,000.00 18,900.00	7.22 %

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00026362

SDNY_GM_00295560

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