



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

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	667,798.89	667,798.89	667,798.89		66.77 5.76	0.01 %
US Fixed Income							
JPM HIGH YIELD FD - SEL 4812C0-80-3	7.80	637,301.22	4,970,949.52	5,333,159.78	(362,210.26)	374,095.81 26,129.35	7.53 %
FORD MOTOR CREDIT CO LLC SR NOTES 7% APR 15 2015 DTD 04/09/2010 345397-VN-0 BB+ /BA1	110.00	1,200,000.00	1,320,000.00	1,327,800.00	(7,800.00)	84,000.00 24,733.20	3.66 %
PEABODY ENERGY CORP SR NOTES 7 3/8% NOV 1 2016 DTD 10/12/2006 704549-AE-4 BB+ /BA1	111.25	1,200,000.00	1,335,000.00	1,363,500.00	(28,500.00)	88,500.00 22,124.40	4.70 %
SPRINT NEXTEL CORP 6% DEC 1 2016 DTD 11/20/2006 852061-AD-2 B+ /B3	88.25	1,200,000.00	1,059,000.00	1,223,760.00	(164,760.00)	72,000.00 12,000.00	9.05 %
CIT GROUP INC 7% MAY 01 2017 DTD 11/04/2009 125581-FX-1 B+ /B2	100.13	1,200,000.00	1,201,500.00	1,219,500.00	(18,000.00)	84,000.00 11,899.20	6.97 %

J.P.Morgan

Account [REDACTED] Page 7 of 11 Consolidated Statement Page 10

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00026410

SDNY_GM_00295608

EFTA01501982