



**Global Investment Opportunities Group**  
**OTC Derivatives Position Summary**

Morgan Securities LLC

Prepared for The Haze Trust as of July 29, 2011

Current FX & Commodity rates		XAGUSD	39.8556	XAUUSD	1625.82	GBPUSD	1.6413	USDJPY	76.91
		XPTUSD	1780	XPDUSD	828.2	EURUSD	1.4383	USDBRL	1.5512
		USDCHE	0.7865	USDCAD	0.9566	EURPLN	3.997	USDINR	44.1881

**Fixed Income**

Trade Date	Maturity	Rating	Issue	Initial USD Cost	Face Amount	Duration	Currency	Coupon	Next Call Date	Total Int. Earned	Entry Level	Current Mid	Gain/Loss (USD)
10-May-11	01-May-2017	B+	Cit Group Inc	-\$1,219,500	1,200,000	4.65	USD	7.000%	08/29/2011	\$18,433.33	101.625	99.80	\$ (3,467)
10-May-11	01-Dec-2016	BB-	Sprint Nextel G	-\$1,223,760	1,200,000	4.46	USD	6.000%	N/A	\$15,800.00	101.980	100.00	\$ (7,560)
10-May-11	01-Nov-2016	BB+	Peabody Energ	-\$1,363,500	1,200,000	4.33	USD	7.375%	N/A	\$19,420.83	113.625	113.00	\$ 11,521
10-May-11	15-Apr-2015	BB-	Ford Motor Cre	-\$1,327,800	1,200,000	3.21	USD	7.000%	N/A	\$18,433.33	110.650	109.25	\$ 1,633
10-May-11	Perpetual	BBB+	Jpmorgan Chas	-\$3,329,400	3,000,000	5.14	USD	7.900%	04/30/2018	\$52,006.33	110.980	107.29	\$ (58,842)
10-May-11	Perpetual	BB+	Bank Of Ameri	-\$3,269,100	3,000,000	5.09	USD	8.125%	05/15/2018	\$53,489.58	108.970	102.75	\$ (133,110)
<b>Open Fixed Income Mark-to-Market</b>													<b>\$ (189,825)</b>

**Market Plus Notes**

Trade Date	Maturity	Buffer	Underlying	Initial USD Cost	Face Amount	Initial Level	Cap	Coupon	Current Index Level	Total Int. Earned	Entry Level	Current Price	Gain/Loss (USD)
13-May-11	31-May-2012	20%	CVX	-\$3,000,000	3,000,000	102.39	20%	10.600%	104.02	\$67,133.33	100.00	101.59	\$ 67,133
<b>Open Market Plus Notes Mark-to-Market</b>													<b>\$ 67,133</b>

**Mutual Funds**

Trade Date	Company	Shares	Currency	Dividend Yield	Industry	Entry Price	Current Price	Gain/Loss (USD)
10-May-11	Jpmorgan High Yield-Sel	601,666	USD	6.83%	Funds	\$8.4004	\$8.26	\$ (89,287)
<b>Open Mutual Funds Mark-to-Market</b>								<b>\$ (89,287)</b>

<b>Open OTC positions Mark-to-Market</b>	<b>\$ (211,979)</b>
<b>Closed positions Gain/Loss</b>	<b>\$ -</b>
<b>2011 total positions Gain/Loss</b>	<b>\$ (211,979)</b>

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