



Global Investment Opportunities Group
OTC Derivatives Position Summary

J.P. Morgan Securities LLC.

Prepared for The Haze Trust as of August 1, 2011

Current FX & Commodity rates		XAGUSD	39.24	XAUUSD	1619.94	GBPUSD	1.63	USDJPY	77.2
		XPTUSD	1791.85	XPBUSD	828.5	EURUSD	1.4256	USDBRL	1.5627
		USDCHF	0.7835	USDCAD	0.9563	EURPLN	4.000	USDINR	44.0756

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%	09/01/2011	\$18,900.00	101.625	99.88	\$ (2,100)
10-May-11	01-Dec-2016	BB-	Sprint Nextel Cc	-\$1,223,760	1,200,000	4.46	USD	6.000%	N/A	\$16,200.00	101.980	100.00	\$ (7,572)
10-May-11	01-Nov-2016	BB+	Peabody Energy	-\$1,363,500	1,200,000	4.33	USD	7.375%	N/A	\$19,912.50	113.625	113.26	\$ 15,473
10-May-11	15-Apr-2015	BB-	Ford Motor Cre	-\$1,327,800	1,200,000	3.21	USD	7.000%	N/A	\$18,900.00	110.650	109.13	\$ 600
10-May-11	Perpetual	BBB+	Jpmorgan Chau	-\$3,329,400	3,000,000	5.14	USD	7.900%	04/30/2018	\$53,325.00	110.980	107.20	\$ (59,970)
10-May-11	Perpetual	BB+	Bank Of Americ	-\$3,269,100	3,000,000	5.09	USD	8.125%	05/15/2018	\$54,843.75	108.970	103.09	\$ (121,466)

Open Fixed Income Mark-to-Market \$ (175,036)

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%	105.38	\$68,900.00	100.00	102.92	\$ 87,606

Open Market Plus Notes Mark-to-Market \$ 87,606

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	7.17%	Funds	\$8.4064	\$8.20	\$ (125,387)

Open Mutual Funds Mark-to-Market \$ (125,387)

Open OTC positions Mark-to-Market \$ (212,817)
 Closed positions Gain/Loss \$ -
 2011 total positions Gain/Loss \$ (212,817)

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