



Global Investment Opportunities Group
OTC Derivatives Position Summary

J.P. Morgan Securities LLC

Prepared for The Haze Trust as of June 29, 2012

Current FX & Commodity rates	XAGUSD	27.4962	XAUUSD	1597.45	GBPUSD	1.5707	USDJPY	79.79
	XPTUSD	1447.8	XPDUUSD	582.19	EURUSD	1.2667	USDBRL	2.0094
	USDCHE	0.9485	USDCAD	1.0166	EURPLN	4.222	USDINR	55.6375

Fixed Income

Trade Date	Maturity	S&P 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-Dec-2016	B+	Sprint Nextel Ci	-\$1,223,760	1,200,000	3.77	USD	6.000%	N/A	\$81,800.00	101.980	96.25	\$ 13,076
10-May-11	01-Nov-2016	BB+	Peabody Energy	-\$1,363,500	1,200,000	3.68	USD	7.375%	N/A	\$100,345.83	113.625	110.30	\$ 60,634
10-May-11	Perpetual	BBB	Jpmorgan Chas	-\$3,329,400	3,000,000	4.64	USD	7.900%	04/30/2018	\$269,258.33	110.980	109.88	\$ 236,108
10-May-11	Perpetual	BB+	Bank Of Americ	-\$3,269,100	3,000,000	4.59	USD	8.125%	05/15/2018	\$276,927.08	108.970	104.60	\$ 145,887
Open Fixed Income Mark-to-Market													\$ 455,705

Notes

Trade Date	Maturity	Buffer	Underlying	Initial USD Cost	Face Amount	Initial Level	Coupon	Current Index Level	Total Int. Earned	Entry Level	Current Price	Gain/Loss (USD)	
5-Apr-12	16-Apr-15		Meritor CLN	-\$1,500,000	1,500,000	100.00	6.200%	100.00	\$21,700.00	100.00	95.160	\$ (50,900)	
7-Jun-12	21-Jun-13	20%	AAPL	-\$3,000,000	3,000,000	571.72	DIGI Coupon	584.00	\$22,000.00	100.00	\$ 102.15	\$ 64,437	
Open Notes Mark-to-Market													\$ 13,537

Mortgages

Trade Date	Type	Maturity	S&P Rating	Issue	Initial USD Cost	Original Face	Current Face	Coupon	Principal Received	Total Int. Received	Entry Level	Current Mid	Gain/Loss (USD)
1-May-12	Prime	25-Jun-2034	CCC	Wamu 2004-Ar3	-\$1,137,878	2,592,800	1,880,790	2.589%	\$9,988.60		60.50	60.500	\$ 3,945
7-May-12	Prime	25-Mar-2037		Chase 2007-A1 1	-\$714,215	1,000,000	959,828	5.413%	\$28,642.98		78.50	78.500	\$ 6,158
Open Mortgages Mark-to-Market													\$ 10,104

Mutual Funds

Trade Date	Company	Shares	Cost	Currency	Dividend Yield	Industry	Entry Price	Current Price	Gain/Loss (USD)	
10-May-11	Jpmorgan High Yield Sel	651,075	\$5,000,000.00	USD	6.40%	Funds	\$8.3581	\$7.88	\$ 130,472	
Open Mutual Funds Mark-to-Market										\$ 130,472

2011 Year End Open MTM	\$ (793,825)
Current Open Positions MTM	\$ 605,818
YTD 2012 Change in open MTM	\$ 1,403,643
2012 Closed positions Gain/Loss	\$ 423,833
2012 Net Performance	\$ 1,827,476
2011 Net Performance	\$ (793,825)
Performance since Inception	\$ 1,033,651

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