



Global Investment Opportunities Group OTC Derivatives Position Summary

J.P. Morgan Securities LLC.

Prepared for The Haze Trust as of November 30, 2011

Current FX & Commodity rates	XAGUSD	32.825	XAUUSD	1749.42	GBPUSD	1.5695	USDJPY	77.59
	XPTUSD	1560	XPDUSD	612	EURUSD	1.3439	USDBRL	1.8085
	USDCHF	0.9137	USDCAD	1.0192	EURPLN	4.500	USDINR	52.2112

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-May-2017	B+	Cit Group Inc	-\$1,219,590	1,200,000	4.39	USD	7.000%	01/03/2012	\$46,666.67	101.625	98.94	\$ 14,447
10-May-11	01-Dec-2016	B+	Sprint Nextel C	-\$1,223,760	1,200,000	4.07	USD	6.000%	N/A	\$40,000.00	101.980	80.25	\$ (220,760)
10-May-11	01-Nov-2016	BB+	Peabody Energ	-\$1,363,500	1,200,000	4.10	USD	7.375%	N/A	\$49,166.67	113.625	108.33	\$ (14,413)
10-May-11	15-Apr-2015	BB+	Ford Motor Cre	-\$1,327,800	1,200,000	2.97	USD	7.000%	N/A	\$46,666.67	110.650	107.50	\$ 8,867
10-May-11	Perpetual	BBB	Jpmorgan Chas	-\$3,329,400	3,000,000	4.98	USD	7.900%	04/09/2018	\$131,666.67	110.980	105.48	\$ (33,273)
10-May-11	Perpetual	BB+	Bank Of Ameri	-\$3,259,100	3,000,000	4.66	USD	8.125%	05/15/2018	\$135,416.67	108.970	81.55	\$ (687,183)

Open Fixed Income Mark-to-Market \$ (932,337)

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%	102.82	\$174,016.67	100.00	\$ 100.42	\$ 12,599

Open Market Plus Notes Mark-to-Market \$ 12,599

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	609,156	\$5,000,000.00	USD	7.06%	Funds	\$8.4031	\$7.65	\$ (339,954)

Open Mutual Funds Mark-to-Market \$ (339,954)

Open OTC positions Mark-to-Market \$ (1,259,692)

Closed positions Gain/Loss \$ -

2011 total positions Gain/Loss \$ (1,259,692)

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