



THE HAZE TRUST ACCT. [REDACTED]
For the Period 7/1/13 to 7/31/13

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
KINDRED HEALTHCARE INC 8 1/4% JUN 01 2019 DTD 06/01/2011 494580-AB-9 NR /B3	105.25	1,000,000.00	1,052,500.00	996,250.00	56,250.00	82,500.00 13,750.00	7.13%
GSR MORTGAGE LOAN TRUST 2005-5FCL B1 5.7598% 06/25/2035 DTD 05/01/2005 36242D-7X-5 B+ /	81.98	1,237,408.42	1,014,476.92	1,205,699.84	(191,222.92)	71,272.25 5,938.32	8.65%
CHASE MORTGAGE FINANCE CORPORATION SER 2007-A1 CL 12A3 5.5595% MAR 25 2037 DTD 02/01/2007 161630-BZ-0 NR /CAA	78.28	718,886.75	562,730.17	564,326.10	(1,595.93)	39,966.17 3,329.88	5.28%
Total US Fixed Income			\$9,034,116.60	\$9,296,282.84	(\$262,166.24)	\$596,672.20 \$75,671.05	6.33%
Complementary Structured Strategies							
JPM 3YR NC CLN TO MTOR 04/16/15 INITIAL RATE 6.20% CPN DD 04/16/12 4662A0-4Q-1	106.23	1,500,000.00	1,593,450.00	1,500,000.00	93,450.00	3,874.50	