



THE HAZE TRUST ACCT. [REDACTED]
For the Period 8/1/12 to 8/31/12

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
BANK OF AMERICA CORP 8 1/8% PFD STK DEC 29 2049 DTD 04/30/2008 060505-DT-8 BB+ /B1	108.86	3,000,000.00	3,265,830.00	3,389,620.83	(123,790.83)	243,750.00 71,769.00	7.42%
Total US Fixed Income			\$13,646,659.16	\$13,803,585.37	(\$156,926.21)	\$1,093,053.31 \$164,165.49	8.04%
Complementary Structured Strategies							
JP MORGAN CHASE BANK NA 6.200% 04/16/2015 DTD 04/16/2012 4662A0-4Q-1	95.70 8/24/12	1,500,000.00	1,435,500.00	1,500,000.00	(64,500.00)	93,000.00 3,874.50	8.02%