



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

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
<b>US Fixed Income</b>							
<b>WELLS FARGO MORTGAGE BACKED SEC</b> 2005-9 CL B1 5.415413% 10/25/2035 DTD 09/01/2005 94982W-BH-6 CC /NR	30.40	5,681,828.52	1,727,332.69	1,697,446.28	29,886.41	307,693.74 25,636.41	10.39 %
<b>CHASE MORTGAGE FINANCE CORPORATION</b> SER 2007-A1 CL 12A3 5.5595% MAR 25 2037 DTD 02/01/2007 161630-BZ-0 NR /CAA	84.93	853,718.78	725,020.67	670,169.25	54,851.42	47,462.10 3,954.42	4.33 %
<b>Total US Fixed Income</b>			<b>\$10,414,152.50</b>	<b>\$10,389,658.91</b>	<b>\$24,493.59</b>	<b>\$881,682.25</b> <b>\$87,342.92</b>	<b>8.30 %</b>
<b>Complementary Structured Strategies</b>							
<b>JP MORGAN CHASE BANK NA</b> 6.200% 04/16/2015 DTD 04/16/2012 4662A0-4Q-1	99.49 12/14/12	1,500,000.00	1,492,350.00	1,500,000.00	(7,650.00)	93,000.00 3,874.50	6.44 %