



THE HAZE TRUST ACCT. [REDACTED]
For the Period 5/1/13 to 5/6/13

| | Price | Quantity | Value | Adjusted Tax Cost Original Cost | Unrealized Gain/Loss | Est. Annual Income Accrued Interest | Yield |
|---|--------|--------------|-----------------------|------------------------------------|-------------------------|---|---------------|
| US Fixed Income | | | | | | | |
| CHASE MORTGAGE FINANCE CORPORATION SER 2007-A1 CL 12A3 5.5595% MAR 25 2037 DTD 02/01/2007 161630-BZ-0 NR /CAA | 82.67 | 764,191.07 | 631,733.83 | 599,889.99 | 31,843.84 | 42,484.85 707.64 | 3.88 % |
| Total US Fixed Income | | | \$8,276,313.78 | \$8,086,144.77 | \$190,169.01 | \$528,902.51 \$62,418.44 | 5.55 % |
| Complementary Structured Strategies | | | | | | | |
| JPM 3YR NC CLN TO MTOR 04/16/15 INITIAL RATE 6.20% CPN DD 04/16/12 4662A0-4Q-1 | 106.13 | 1,500,000.00 | 1,591,950.00 | 1,500,000.00 | 91,950.00 | 5,682.00 | |