



THE HAZE TRUST ACCT. [REDACTED]  
For the Period 5/1/13 to 5/31/13

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
<b>US Fixed Income</b>							
<b>KINDRED HEALTHCARE INC</b> 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 41,479.00	7.16 %
<b>GSR MORTGAGE LOAN TRUST</b> 2005-5FCL B1 5.7598% 06/25/2035 DTD 05/01/2005 36242D-7X-5 B+ /	88.14	1,242,640.95	1,095,238.88	1,210,798.28	(115,559.40)	71,573.63 5,963.43	7.49 %
<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	82.42	746,660.32	615,360.10	586,128.35	29,231.75	41,510.23 3,458.53	3.97 %
<b>Total US Fixed Income</b>			<b>\$9,253,578.44</b>	<b>\$9,283,181.41</b>	<b>(\$29,602.97)</b>	<b>\$599,501.52</b> <b>\$81,012.77</b>	<b>5.91 %</b>
<b>Complementary Structured Strategies</b>							
<b>JPM 3YR NC CLN TO MTOR 04/16/15</b> INITIAL RATE 6.20% CPN DD 04/16/12 4662A0-4Q-1	107.51	1,500,000.00	1,612,650.00	1,500,000.00	112,650.00	3,874.50	