



THE HAZE TRUST ACCT. [REDACTED]
For the Period 6/1/13 to 6/30/13

	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	101.50	1,000,000.00	1,015,000.00	996,250.00	18,750.00	82,500.00 6,875.00	7.93%
GSR MORTGAGE LOAN TRUST 2005-5FCL B1 5.7598% 06/25/2035 DTD 05/01/2005 36242D-7X-5 B+ /	82.45	1,240,031.48	1,022,356.35	1,208,255.68	(185,899.33)	71,423.33 5,950.91	8.56%
CHASE MORTGAGE FINANCE CORPORATION SER 2007-A1 CL 12A3 5.5595% MAR 25 2037 DTD 02/01/2007 161630-BZ-0 NR /CAA	78.32	728,558.22	570,614.08	571,918.20	(1,304.12)	40,503.85 3,374.68	5.30%
Total US Fixed Income			\$8,964,199.16	\$9,286,888.97	(\$322,689.81)	\$598,472.12 \$57,040.10	6.41%
Complementary Structured Strategies							
JPM 3YR NC CLN TO MTOR 04/16/15 INITIAL RATE 6.20% CPN DD 04/16/12 4662A0-4Q-1	107.02	1,500,000.00	1,605,300.00	1,500,000.00	105,300.00	3,874.50	