



THE HAZE TRUST ACCT. [REDACTED]
For the Period 8/1/13 to 8/31/13

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
GSR MORTGAGE LOAN TRUST 2005-5FCL B1 5.7598% 06/25/2035 DTD 05/01/2005 36242D-7X-5 B+ /	81.09	1,234,781.09	1,001,308.68	1,203,139.84	(201,831.16)	71,120.92 5,925.71	8.85%
CHASE MORTGAGE FINANCE CORPORATION SER 2007-A1 CL 12A3 5.5595% MAR 25 2037 DTD 02/01/2007 161630-BZ-0 NR /CAA	77.38	705,208.15	545,675.96	553,588.40	(7,912.44)	39,205.72 3,266.52	5.53%
Total US Fixed Income			\$8,965,389.72	\$9,302,694.59	(\$337,304.87)	\$594,459.52 \$95,177.00	6.36%
Complementary Structured Strategies							
JPM 3YR NC CLN TO MTOR 04/16/15 INITIAL RATE 6.20% CPN DD 04/16/12 4662A0-4Q-1	106.89	1,500,000.00	1,603,350.00	1,500,000.00	103,350.00	3,874.50	