



THE HAZE TRUST ACCT. [REDACTED]  
For the Period 5/1/12 to 5/31/12

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
<b>US Fixed Income</b>							
<b>BANK OF AMERICA CORP</b> 8 1/8% PFD STK DEC 29 2049 DTD 04/30/2008 060505-DT-8 BB+ /BA3	101.37	3,000,000.00	3,041,190.00	3,389,620.83	(348,430.83)	243,750.00 10,833.00	8.01 %
<b>Total US Fixed Income</b>			<b>\$12,192,711.83</b>	<b>\$13,285,092.60</b>	<b>(\$1,092,380.77)</b>	<b>\$867,047.46</b> <b>\$90,094.68</b>	<b>8.94 %</b>
<b>Complementary Structured Strategies</b>							
<b>JP MORGAN CHASE BANK NA</b> ZERO CPN 4662A0-4Q-1	95.16	1,500,000.00	1,427,400.00	1,500,000.00	(72,600.00)		1.73 %