



THE HAZE TRUST ACCT. [REDACTED]  
For the Period 6/1/12 to 6/30/12

	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+ /B1	104.93	3,000,000.00	3,147,930.00	3,389,620.83	(241,690.83)	243,750.00 31,143.00	7.72%
<b>Total US Fixed Income</b>			<b>\$12,431,526.90</b>	<b>\$13,298,052.58</b>	<b>(\$866,525.68)</b>	<b>\$861,530.46</b> <b>\$87,650.90</b>	<b>8.53%</b>
<b>Complementary Structured Strategies</b>							
<b>JP MORGAN CHASE BANK NA</b> ZERO CPN 4662A0-4Q-1	96.54	1,500,000.00	1,448,100.00	1,500,000.00	(51,900.00)		1.27%

J.P.Morgan