



THE HAZE TRUST ACCT. [REDACTED]
For the Period 10/1/12 to 10/31/12

| | Price | Quantity | Value | Adjusted Tax Cost Original Cost | Unrealized Gain/Loss | Est. Annual Income Accrued Interest | Yield |
|---|-------|--------------|------------------------|------------------------------------|-------------------------|--|---------------|
| US Fixed Income | | | | | | | |
| WELLS FARGO MORTGAGE BACKED SEC 2005-9 CL B1 5.415413% 10/25/2035 DTD 09/01/2005 94982W-BH-6 CC /NR | 31.51 | 5,682,339.52 | 1,790,334.71 | 1,697,598.94 | 92,735.77 | 307,721.41 25,638.71 | 10.58 % |
| CHASE MORTGAGE FINANCE CORPORATION SER 2007-A1 CL 12A3 5.5595% MAR 25 2037 DTD 02/01/2007 161630-BZ-0 NR /CAA | 84.10 | 869,593.53 | 731,345.55 | 682,630.92 | 48,714.63 | 48,344.65 4,027.95 | 4.81 % |
| Total US Fixed Income | | | \$10,409,988.53 | \$10,339,412.71 | \$70,575.82 | \$881,873.37 \$157,462.86 | 8.46 % |

Complementary Structured Strategies

| | | | | | | | |
|---|-------------------|--------------|--------------|--------------|-------------|-----------------------|--------|
| JP MORGAN CHASE BANK NA 6.200% 04/16/2015 DTD 04/16/2012 4662A0-4Q-1 | 97.30 10/19/12 | 1,500,000.00 | 1,459,500.00 | 1,500,000.00 | (40,500.00) | 93,000.00 3,874.50 | 7.40 % |
|---|-------------------|--------------|--------------|--------------|-------------|-----------------------|--------|

