



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

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
CHASE MORTGAGE FINANCE CORPORATION SER 2007-A1 CL 12A3 5.5595% MAR 25 2037 DTD 02/01/2007 161630-BZ-0 NR /CAA	84.68	938,749.41	794,951.77	670,169.25	124,782.52	52,189.34 4,348.28	4.26 %
Total US Fixed Income			\$9,810,815.34	\$9,770,766.84	\$40,048.50	\$842,776.71 \$95,892.88	6.69 %
Complementary Structured Strategies							
JP MORGAN CHASE BANK NA 6.200% 04/16/2015 DTD 04/16/2012 4662A0-4Q-1	101.46 1/18/13	1,500,000.00	1,521,900.00	1,500,000.00	21,900.00	93,000.00 3,874.50	5.50 %