



THE HAZE TRUST ACCT. [REDACTED]
For the Period 2/1/13 to 2/28/13

	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	29.91	5,681,828.52	1,699,662.18	1,697,446.28	2,215.90	307,693.74 23,926.17	10.45 %
CHASE MORTGAGE FINANCE CORPORATION SER 2007-A1 CL 12A3 5.5595% MAR 25 2037 DTD 02/01/2007 161630-BZ-0 NR /CAA	84.67	906,949.92	767,878.22	647,467.73	120,410.49	50,421.46 3,921.65	4.16 %
Total US Fixed Income			\$9,885,260.94	\$9,767,499.87	\$117,761.07	\$841,341.79 \$113,157.14	6.62 %
Complementary Structured Strategies							
JPM 3YR NC CLN TO MTOR 04/16/15 INITIAL RATE 6.20% CPN DD 04/16/12 4662A0-4Q-1	102.55	1,500,000.00	1,538,250.00	1,500,000.00	38,250.00	3,874.50	