



INFLOWS & OUTFLOWS

Settle Date	Type Selection Method	Description	Quantity Cost	Per Unit Amount	Amount
8/16	Accrued Int Recd	SEQUOIA MORTGAGE TRUST SER 2003-1 CL B1 FLOATING RATE APR 20 2033 DTD 02/27/2003 (ID: 81743P-AH-9)	1,745,472.480	0.001	1,975.14
8/16	Corporate Interest	ENTRY REVERSED ON 08/22/2012 JP MORGAN CHASE BANK NA 6.200% 04/16/2015 DTD 04/16/2012 (ID: 4662A0-4Q-1)	1,500,000.000	0.005	7,750.00
8/20	Accrued Int Paid	BEAR STEARNS ASSET BACKED SECURITIES 2004-AC6 CL M1 VAR RT 11/25/2034 DTD 10/29/2004 @ 47.00 JP MORGAN SECURITIES LLC (BIDL) TRADE DATE 08/15/12 FACE VALUE 10,000,000.00 (ID: 073879-LR-7)	2,236,842.500 0.00	0.001	(1,480.12)
8/20	Corporate Interest	BANC OF AMERICA FUNDING CORPORATION SER 2006-G CL 2A5 FLOATING RATE JUL 20 2036 DTD 07/31/2006 (ID: 05950M-AF-7)	2,414,447.720		1,095.17
8/21	Accrued Int Paid	TO REVERSE ENTRY OF 08/16/2012 MASTR ALTERNATIVE LOANS TRUST 2003-4 CL B3 5.812343% 06/25/2033 DTD 05/01/2003 @ 61.00 JP MORGAN SECURITIES LLC (BIDL) TRADE DATE 08/13/12 FACE VALUE 6,781,882.00 AS OF 08/16/12 (ID: 576434-EY-6)	(3,412,000.000) 0.00	0.001	4,157.27
8/21	Accrued Int Paid	ENTRY REVERSED ON 08/22/2012 MASTR ALTERNATIVE LOANS TRUST 2003-4 CL B3 5.812343% 06/25/2033 DTD 05/01/2003 @ 61.00 JP MORGAN SECURITIES LLC (BIDL) TRADE DATE 08/13/12 FACE VALUE 3,412,000.00 (ID: 576434-EY-6)	1,562,869.955 0.00	0.003	(4,157.27)
8/21	Corporate Interest	CIT GROUP INC 144A 7% MAY 02 2016 JUN 15 2011 AS OF 08/20/12 (ID: 125581-FZ-6)	5,000,000.000		1,924.45
8/22	Corporate Interest	TO REVERSE ENTRY OF 08/16/2012 JP MORGAN CHASE BANK NA 6.200% 04/16/2015 DTD 04/16/2012 AS OF 08/16/12 (ID: 4662A0-4Q-1)	1,500,000.000	0.005	(7,750.00)