



Trade Date Settle Date	Type	Description	Quantity	Per Unit Amount	Market Cost
Settled Securities Purchased					
8/13 8/22	Purchase	ENTRY REVERSED ON 08/28/2012 MASTR ALTERNATIVE LOANS TRUST 2003-4 CL B3 5.812343% 06/25/2033 DTD 05/01/2003 @ 61.00 JP MORGAN SECURITIES LLC (BIDL) FACE VALUE 3,412,000.00 (ID: 576434-EY-6)	1,716,594.860	61.00	(1,047,122.87)
8/17 8/22	Purchase	ARES CAPITAL CORPORATION @ 16.81 J.P. MORGAN SECURITIES LLC (ID: 04010L-10-3)	3,000.000	16.81	(50,430.00)
8/14 8/23	Purchase	REGENCY CENTERS CORP PFD 6% @ 25.00 J.P. MORGAN SECURITIES LLC (ID: 758849-80-6)	25,000.000	25.00	(625,000.00)
8/20 8/27	Purchase	JPMORGAN CHASE & CO PFD 5.500% @ 25.00 J.P. MORGAN SECURITIES LLC (ID: 48126E-75-0)	85,000.000	25.00	(2,125,000.00)
8/13 8/28	Purchase	TO REVERSE ENTRY OF 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) FACE VALUE 3,412,000.00 AS OF 08/22/12 (ID: 576434-EY-6)	(1,716,594.860)	61.00	1,047,122.87
8/13 8/28	Purchase	MASTR ALTERNATIVE LOANS TRUST 2003-4 CL B3 5.812343% 06/25/2033 DTD 05/01/2003 @ 61.00 JP MORGAN SECURITIES LLC (BIDL) FACE VALUE 3,412,000.00 (ID: 576434-EY-6)	1,694,219.800	61.00	(1,033,474.08)
8/23 8/28	Purchase	COUNTRYWIDE HOME LOANS 2003-26 CL B1 5.33684% 08/25/2033 DTD 06/01/2003 @ 77.00 JP MORGAN SECURITIES LLC (BIDL) FACE VALUE 3,325,000.00 (ID: 12669E-RR-9)	1,598,989.907	77.00	(1,231,222.23)
Total Settled Securities Purchased					(\$11,123,871.79)