



INFLOWS & OUTFLOWS

Settle Date	Type Selection Method	Description	Quantity Cost	Per Unit Amount	Amount
6/8	Accrued Int Paid	SEQUOIA MORTGAGE TRUST SER 2003-1 CL B1 FLOATING RATE APR 20 2033 DTD 02/27/2003 @ 60.00 JP MORGAN SECURITIES LLC (BIDL) TRADE DATE 04/02/12 FACE VALUE 8,000,000.00 (ID: 81743P-AH-9)	1,793,589.040 0.00	0.001	(1,167.14)
6/11	FX Fwd Contract	SETTLE FORWARD CURRENCY CONTRACT BUY CNY SELL USD CONTRACT RATE : 6.363600000 TRADE 6/08/11 VALUE 6/11/12 (ID: 0CNYPR-AA-6)	31,818,000.000 4,995,446.98		(5,000,000.00)
6/11	FX Fwd Contract	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL CNY CONTRACT RATE : 6.384500000 TRADE 10/05/11 VALUE 6/11/12 (ID: 0CNYPR-AA-6)	(31,818,000.000) (4,995,446.98)		4,983,632.23
6/11	Corporate Interest	SEQUOIA MORTGAGE TRUST SER 2003-1 CL B1 FLOATING RATE APR 20 2033 DTD 02/27/2003 AS OF 05/21/12 (ID: 81743P-AH-9)	1,791,374.060	0.001	2,328.42
6/11	Corporate Interest	SEQUOIA MORTGAGE TRUST SER 2003-1 CL B1 FLOATING RATE APR 20 2033 DTD 02/27/2003 AS OF 04/20/12 (ID: 81743P-AH-9)	1,793,589.040	0.001	2,334.28
6/12	Corporate Interest	CIT GROUP INC 144A 7% MAY 02 2017 DTD 06/15/2011 AS OF 06/11/12 (ID: 125581-GA-0)	2,500,000.000	0.007	16,796.10
6/15	Foreign Dividend	BARCLAYS BANK PLC PFD SHS SER 5 8 1/8% @ 0.507812 PER SHARE (ID: 06739H-36-2)	39,250.000	0.508	19,931.62
6/20	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)	2,484,283.160		1,076.00
6/20	Corporate Interest	SEQUOIA MORTGAGE TRUST SER 2003-1 CL B1 FLOATING RATE APR 20 2033 DTD 02/27/2003 (ID: 81743P-AH-9)	1,772,374.400	0.001	2,303.72