



INFLOWS & OUTFLOWS

| Settle Date | Type Selection Method | Description | Quantity Cost | Per Unit Amount | Amount |
|-------------|--------------------------|--|----------------------------------|--------------------|--------------|
| 8/22 | Accrued Int Paid | TO REVERSE ENTRY OF 08/21/2012 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 AS OF 08/21/12 (ID: 576434-EY-6) | (1,562,869.955) 0.00 | 0.003 | 4,157.27 |
| 8/22 | Accrued Int Paid | 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) TRADE DATE 08/13/12 FACE VALUE 3,412,000.00 (ID: 576434-EY-6) | 1,716,594.860 0.00 | 0.002 | (4,157.27) |
| 8/22 | Corporate Interest | AMERICAN CAPITAL LTD 8.96% DEC 31 2013 DTD 06/28/2010 (ID: 02503Y-AF-0) | 2,000,000.000 | 0.011 | 22,995.56 |
| 8/23 | FX Fwd Contract | SETTLE FORWARD CURRENCY CONTRACT BUY MXN SELL USD CONTRACT RATE : 13.268700000 TRADE 7/19/12 VALUE 8/23/12 (ID: 0MXNPR-AA-7) | 12,900,000.000 983,250.44 | | (972,212.80) |
| 8/23 | FX Fwd Contract | SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL MXN CONTRACT RATE : 13.181600000 TRADE 8/17/12 VALUE 8/23/12 (ID: 0MXNPR-AA-7) | (12,900,000.000) (983,250.44) | | 978,636.89 |
| 8/27 | Corporate Interest | BEAR STEARNS ASSET BACKED SECURITIES 2004-AC6 CL M1 VAR RT 11/25/2034 DTD 10/29/2004 (ID: 073879-LR-7) | 2,236,842.500 | 0.001 | 1,752.39 |
| 8/27 | Corporate Interest | BANC OF AMERICA MORTGAGE SECURITIES SER 2007-1 CL 2A12 6% JAN 25 2037 DTD 02/27/2007 (ID: 05952H-BY-4) | 2,027,700.746 | 0.005 | 10,138.50 |
| 8/27 | Corporate Interest | CITICORP MORTGAGE SECURITIES SER 2005-1 CL B2 5.4204% FEB 25 2035 DTD 02/01/2005 (ID: 172973-P9-4) | 2,047,535.690 | 0.005 | 9,255.46 |