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