



**INFLOWS & OUTFLOWS**

| Settle Date                         | Type<br>Selection Method | Description  | Quantity<br>Cost | Per Unit<br>Amount | Amount                |
|-------------------------------------|--------------------------|--|------------------|--------------------|-----------------------|
| 11/30                               | Accrued Int Recd         | TO REVERSE ENTRY OF 11/28/2012 MASTR ALTERNATIVE LOANS TRUST 2003-4 CL B3 5.812343% 06/25/2033 DTD 05/01/2003 AS OF 11/28/12 (ID: 576434-EY-6)   | 1,601,895.707    | 0.002              | (3,437.80)            |
| 11/30                               | Accrued Int Recd         | TO REVERSE ENTRY OF 11/28/2012 CITICORP MORTGAGE SECURITIES SER 2005-1 CL B2 5.4204% FEB 25 2035 DTD 02/01/2005 AS OF 11/28/12 (ID: 172973-P9-4) | 1,918,740.679    | 0.002              | (3,827.74)            |
| 11/30                               | Accrued Int Recd         | ENTRY REVERSED ON 12/03/2012 MASTR ALTERNATIVE LOANS TRUST 2003-4 CL B3 5.812343% 06/25/2033 DTD 05/01/2003 (ID: 576434-EY-6)                    | 1,601,895.680    | 0.004              | 6,997.77              |
| <b>Total Inflows &amp; Outflows</b> |                          |  |                  |                    | <b>(\$702,278.38)</b> |

**SECURITIES TRANSFERRED IN/OUT**

Notes: \* Transaction Market Value is representative of the prior trading day's market value. This is for informational purposes only and is not to be used for any financial or tax purposes. The Transaction Market Value shown is in USD.

| Settle Date | Type<br>Selection Method | Description   | Quantity<br>Cost    | Transaction<br>Market Value * |
|-------------|--------------------------|---|---------------------|-------------------------------|
| 11/5        | Free Delivery            | ENTRY REVERSED ON 11/13/2012 LONG TOTAL RETURN SWAP 4,044,412.80 USD NOTIONAL APPLE INC MAT FEB 05 2013 DEAL 9966782 DERIVATIVE SWAP CLOSE SWAP UNWIND - DEAL REF 9966782 JPMORGAN CHASE BANK TRADE DATE 11/05/12 (ID: SWPBDP-MH-9) | (8,860.000)<br>0.00 | (15,226.32)                   |