INFLOWS & OUTFLOWS

Settle Date	Type Selection Method	Description	Quantity Cost	Per Unit Amount	Amount
11/28	Accrued Int Recd	TO REVERSE ENTRY OF 11/15/2012 CITICORP MORTGAGE SECURITIES SER 2005-1 CL B2 5.4204% FEB 25 2035 DTD 02/01/2005 AS OF 11/15/12 (ID: 172973-P9-4)	1,954,256.930	0.002	(3,827.74)
11/28	Accrued Int Recd	ENTRY REVERSED ON 11/30/2012 CITICORP MORTGAGE SECURITIES SER 2005-1 CL B2 5.4204% FEB 25 2035 DTD 02/01/2005 (ID: 172973-P9-4)	1,918,740.679	0.002	3,827.74
11/28	Accrued Int Recd	ENTRY REVERSED ON 11/30/2012 MASTR ALTERNATIVE LOANS TRUST 2003-4 CL B3 5.812343% 06/25/2033 DTD 05/01/2003 (ID: 576434-EY-6)	1,601,895.707	0.002	3,437.80
11/28	Corporate Interest	IMPAC CMB TRUST SER 2005-2 CL 1M1 VAR RT 04/25/2035 DTD 03/03/2005 AS OF 11/26/12 (ID: 45254N-NB-9)	1,665,557.730	0.001	1,266.86
11/29	Corporate Interest	MASTR ALTERNATIVE LOANS TRUST 2003-4 CL B3 5.812343% 06/25/2033 DTD 05/01/2003 AS OF 11/26/12 (ID: 576434-EY-6)	1,636,073.540	0.005	7,941.19
11/29	Accrued Int Paid	TO REVERSE ENTRY OF 11/15/2012 GLOBAL MORTGAGE SECURITIZATION LTD 2004-A CL B3 5.250% 11/25/2032 DTD 11/01/2004 @ 80.50 JP MORGAN SECURITIES LLC (BIDL) TRADE DATE 11/05/12 FACE VALUE 1,750,000.00 AS OF 11/15/12 (ID: 378961-AH-9)	(735,416.340) 0.00	0.001	750.74
11/29	Accrued Int Paid	GLOBAL MORTGAGE SECURITIZATION LTD 2004-A CL B3 5.250% 11/25/2032 DTD 11/01/2004 @ 80.50 JP MORGAN SECURITIES LLC (BIDL) TRADE DATE 11/05/12 FACE VALUE 1,750,000.00 (ID: 378961-AH-9)	724,969.830 0.00	0.001	(740.07)
11/29	Corporate Interest	CITICORP MORTGAGE SECURITIES SER 2005-1 CL B2 5.4204% FEB 25 2035 DTD 02/01/2005 AS OF 11/26/12 (ID: 172973-P9-4)	1,954,256.920	0.005	8,832.78