



INFLOWS & OUTFLOWS

Settle Date	Type Selection Method	Description	Quantity Cost	Per Unit Amount	Amount
12/26	Corporate Interest	GLOBAL MORTGAGE SECURITIZATION LTD 2004-A CL B3 5.250% 11/25/2032 DTD 11/01/2004 (ID: 378961-AH-9)	724,969.830	0.004	3,171.74
12/26	Corporate Interest	MORTGAGEIT TRUST 2005-2 CL 1M1 VAR RT 05/25/2035 DTD 04/27/2005 (ID: 61915R-AD-8)	2,027,728.916	0.001	1,094.13
12/26	Corporate Interest	IMPAC CMB TRUST SER 2005-2 CL 1M1 VAR RT 04/25/2035 DTD 03/03/2005 (ID: 45254N-NB-9)	1,660,673.290	0.001	1,179.77
12/27	Corporate Interest	TO REVERSE ENTRY OF 12/17/2012 JP MORGAN CHASE BANK NA 6.200% 04/16/2015 DTD 04/16/2012 AS OF 12/17/12 (ID: 4662A0-4Q-1)	1,500,000.000	0.005	(7,750.00)
12/28	Accrued Int Recd	TO REVERSE ENTRY OF 12/04/2012 WELLS FARGO MTGE SEC 2004-EE CL B1 VAR RT 12/25/2034 DTD 12/01/2004 AS OF 12/04/12 (ID: 949779-AD-4)	2,042,064.189		(468.14)
12/28	Accrued Int Recd	ENTRY REVERSED ON 01/02/2013 WELLS FARGO MTGE SEC 2004-EE CL B1 VAR RT 12/25/2034 DTD 12/01/2004 (ID: 949779-AD-4)	2,036,368.211		468.14
12/31	Corporate Interest	WELLS FARGO MTGE SEC 2004-EE CL B1 VAR RT 12/25/2034 DTD 12/01/2004 AS OF 12/26/12 (ID: 949779-AD-4)	2,042,064.200	0.002	4,681.20
12/31	Foreign Dividend	ROYAL BANK SCOTLAND GROUP PLC ADR NON-CUMULATIVE @ 0.453125 PER SHARE (ID: 780097-71-3)	40,000.000	0.453	18,125.00
Total Inflows & Outflows					\$875,470.29