

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). ▶ Complete all entries in accordance with the instructions to the Form 5500.	OMB Nos. 1210-0110 1210-0089 2021 This Form is Open to Public Inspection
---	---	---

Part I	Annual Report Identification Information
For calendar plan year 2021 or fiscal plan year beginning <u>01/01/2021</u> and ending <u>12/31/2021</u>	
A This return/report is for:	☒ a multiemployer plan ☐ a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.) ☐ a single-employer plan ☐ a DFE (specify) _____
B This return/report is:	☐ the first return/report ☐ the final return/report ☐ an amended return/report ☐ a short plan year return/report (less than 12 months)
C If the plan is a collectively-bargained plan, check here.	▶ ☒
D Check box if filing under:	☒ Form 5558 ☐ automatic extension ☐ the DFVC program ☐ special extension (enter description)
E If this is a retroactively adopted plan permitted by SECURE Act section 201, check here.	▶ ☐

Part II	Basic Plan Information—enter all requested information				
1a Name of plan <u>NORTHERN CALIFORNIA PIPE TRADES SUPPLEMENTAL 401(K) RETIREMENT PLAN</u>	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 80%;">1b Three-digit plan number (PN) ▶</td> <td style="width: 20%; text-align: center;"><u>002</u></td> </tr> <tr> <td colspan="2">1c Effective date of plan <u>01/01/1994</u></td> </tr> </table>	1b Three-digit plan number (PN) ▶	<u>002</u>	1c Effective date of plan <u>01/01/1994</u>	
1b Three-digit plan number (PN) ▶	<u>002</u>				
1c Effective date of plan <u>01/01/1994</u>					
2a Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) <u>BOARD OF TRUSTEES OF NORTHERN CALIFORNIA PIPE TRADES PENSION TRUST FD</u> <u>935 DETROIT AVENUE, SUITE 242A</u> <u>CONCORD, CA 94518-2501</u>	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td>2b Employer Identification Number (EIN) <u>94-3190386</u></td> </tr> <tr> <td>2c Plan Sponsor's telephone number <u>925-356-8921</u></td> </tr> <tr> <td>2d Business code (see instructions) <u>238220</u></td> </tr> </table>	2b Employer Identification Number (EIN) <u>94-3190386</u>	2c Plan Sponsor's telephone number <u>925-356-8921</u>	2d Business code (see instructions) <u>238220</u>	
2b Employer Identification Number (EIN) <u>94-3190386</u>					
2c Plan Sponsor's telephone number <u>925-356-8921</u>					
2d Business code (see instructions) <u>238220</u>					

Caution: A penalty for the late or incomplete filing of this return/report will be assessed unless reasonable cause is established.

Under penalties of perjury and other penalties set forth in the instructions, I declare that I have examined this return/report, including accompanying schedules, statements and attachments, as well as the electronic version of this return/report, and to the best of my knowledge and belief, it is true, correct, and complete.

SIGN HERE	Filed with authorized/valid electronic signature.	09/14/2022	ALEX HALL
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Filed with authorized/valid electronic signature.	10/04/2022	CHE TIMMONS
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

For Paperwork Reduction Act Notice, see the Instructions for Form 5500.

Form 5500 (2021)
v. 210624

3a Plan administrator's name and address ☒ Same as Plan Sponsor		3b Administrator's EIN	
		3c Administrator's telephone number	
4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: a Sponsor's name c Plan Name		4b EIN 4d PN	
5 Total number of participants at the beginning of the plan year		5	4349
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d).			
a(1) Total number of active participants at the beginning of the plan year.....		6a(1)	2354
a(2) Total number of active participants at the end of the plan year		6a(2)	2346
b Retired or separated participants receiving benefits.....		6b	88
c Other retired or separated participants entitled to future benefits		6c	1657
d Subtotal. Add lines 6a(2) , 6b , and 6c		6d	4091
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.		6e	82
f Total. Add lines 6d and 6e		6f	4173
g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)		6g	4173
h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested		6h	
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item).....		7	167
8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions: 2C 2E 2F 2G 2J			
b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:			
9a Plan funding arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor		9b Plan benefit arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor	
10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)			
a Pension Schedules (1) ☒ R (Retirement Plan Information) (2) ☐ MB (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary (3) ☐ SB (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary		b General Schedules (1) ☒ H (Financial Information) (2) ☐ I (Financial Information – Small Plan) (3) ☐ A (Insurance Information) (4) ☒ C (Service Provider Information) (5) ☒ D (DFE/Participating Plan Information) (6) ☐ G (Financial Transaction Schedules)	

Part III Form M-1 Compliance Information (to be completed by welfare benefit plans)

11a If the plan provides welfare benefits, was the plan subject to the Form M-1 filing requirements during the plan year? (See instructions and 29 CFR 2520.101-2.) ☐ Yes ☐ No

If "Yes" is checked, complete lines 11b and 11c.

11b Is the plan currently in compliance with the Form M-1 filing requirements? (See instructions and 29 CFR 2520.101-2.) ☐ Yes ☐ No

11c Enter the Receipt Confirmation Code for the 2021 Form M-1 annual report. If the plan was not required to file the 2021 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code _____

SCHEDULE C (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		2021
		This Form is Open to Public Inspection.

For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021		
A Name of plan NORTHERN CALIFORNIA PIPE TRADES SUPPLEMENTAL 401(K) RETIREMENT PLAN	B Three-digit plan number (PN) ▶	002
C Plan sponsor's name as shown on line 2a of Form 5500 BOARD OF TRUSTEES OF NORTHERN CALIFORNIA PIPE TRADES PENSION TRUST FD	D Employer Identification Number (EIN) 94-3190386	

Part I	Service Provider Information (see instructions)
---------------	--

You must complete this Part, in accordance with the instructions, to report the information required for **each person** who received, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of monetary value) in connection with services rendered to the plan or the person's position with the plan during the plan year. If a person received **only** eligible indirect compensation for which the plan received the required disclosures, you are required to answer line 1 but are not required to include that person when completing the remainder of this Part.

1 Information on Persons Receiving Only Eligible Indirect Compensation

a Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures (see instructions for definitions and conditions)..... ☒ Yes ☐ No

b If you answered line 1a "Yes," enter the name and EIN or address of each person providing the required disclosures for the service providers who received only eligible indirect compensation. Complete as many entries as needed (see instructions).

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
NORTHWEST PLAN SERVICES
91-2090931

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

U.A. LOCAL 342 JOINT MGMT COOP COMM

68-0315768

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
13 50	COMMON BOARD OF TRUSTEES	348640	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

MATRIX TRUST COMPANY

75-3182674

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
25 62 99 50	NONE	174449	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

LINCOLN INVESTMENT PLANNING

23-1702591

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
17 26 27 38 50	NONE	85689	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

LINDQUIST LLP

52-2385296

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 50	NONE	29684	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

NEYHART, ANDERSON, ET AL.

94-2576729

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	20064	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

PRINT 2 ASSIST

71-0944528

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
36 50	NONE	14628	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

STEPHEN HORN INSURANCE

94-3249244

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
53	NONE	0	Yes ☒ No ☐	Yes ☐ No ☒	8958	Yes ☐ No ☒

(a) Enter name and EIN or address (see instructions)

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
			Yes ☐ No ☐	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
			Yes ☐ No ☐	Yes ☐ No ☐		Yes ☐ No ☐

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
STEPHEN HORN INSURANCE	53	7543
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
CHUBB 13-1963496	COMMISSIONS RECEIVED ON INSURANCE POLICIES AND "GUARANTEED SUPPLEMENTAL COMPENSATION OR "COMMERCIAL LINES FIXED, VALUE BASED COMPENSATION" RECEIVED ON AN OVERALL BOOK OF BUSINESS.	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

Part II Service Providers Who Fail or Refuse to Provide Information

4 Provide, to the extent possible, the following information for each service provider who failed or refused to provide the information necessary to complete this Schedule.

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide

Part III Termination Information on Accountants and Enrolled Actuaries (see instructions)
(complete as many entries as needed)

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

SCHEDULE D (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ► File as an attachment to Form 5500.	OMB No. 1210-0110 2021 This Form is Open to Public Inspection.
---	--	--

For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021

A Name of plan <u>NORTHERN CALIFORNIA PIPE TRADES SUPPLEMENTAL 401(K) RETIREMENT PLAN</u>	B Three-digit plan number (PN) ►	<u>002</u>
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 <u>BOARD OF TRUSTEES OF NORTHERN CALIFORNIA PIPE TRADES PENSION TRUST FD</u>	D Employer Identification Number (EIN) <u>94-3190386</u>	

Part I	Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)
---------------	--

a Name of MTIA, CCT, PSA, or 103-12 IE: WTRISC CIT III FOR METLIFE GROUP

b Name of sponsor of entity listed in (a): WILMINGTON TRUST RETIREMENT AND INSTITUTIONAL SERVICE COMPANY CIT

c EIN-PN <u>26-0142858-094</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>64186597</u>
---------------------------------------	-------------------------------	---

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
-----------------	----------------------	---

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
-----------------	----------------------	---

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
-----------------	----------------------	---

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
-----------------	----------------------	---

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
-----------------	----------------------	---

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
-----------------	----------------------	---

a Name of MTIA, CCT, PSA, or 103-12 IE:

a Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)

Part II Information on Participating Plans (to be completed by DFEs)

(Complete as many entries as needed to report all participating plans)

a Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN

SCHEDULE H (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	OMB No. 1210-0110 2021 This Form is Open to Public Inspection
--	--	--

For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021		
A Name of plan NORTHERN CALIFORNIA PIPE TRADES SUPPLEMENTAL 401(K) RETIREMENT PLAN	B Three-digit plan number (PN) ►	002
C Plan sponsor's name as shown on line 2a of Form 5500 BOARD OF TRUSTEES OF NORTHERN CALIFORNIA PIPE TRADES PENSION TRUST FD	D Employer Identification Number (EIN) 94-3190386	

Part I	Asset and Liability Statement
---------------	--------------------------------------

1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. **Round off amounts to the nearest dollar.** MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash.....	1a	2909036	198351
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)	1584824	1932816
(2) Participant contributions.....	1b(2)	708535	759106
(3) Other	1b(3)	635976	854134
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)		
(2) U.S. Government securities	1c(2)		
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)		
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)		
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)	6398086	6356263
(9) Value of interest in common/collective trusts.....	1c(9)	57078495	64186597
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts.....	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	354902880	396187627
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other.....	1c(15)		

1d Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities.....	1d(1)		
(2) Employer real property.....	1d(2)		
e Buildings and other property used in plan operation	1e		
f Total assets (add all amounts in lines 1a through 1e)	1f	424217832	470474894

Liabilities

g Benefit claims payable	1g		
h Operating payables	1h	181700	173926
i Acquisition indebtedness.....	1i		
j Other liabilities.....	1j	139199	2688163
k Total liabilities (add all amounts in lines 1g through 1j)	1k	320899	2862089

Net Assets

l Net assets (subtract line 1k from line 1f)	1l	423896933	467612805
---	-----------	-----------	-----------

Part II Income and Expense Statement

2 Plan income, expenses, and changes in net assets for the year. Include all income and expenses of the plan, including any trust(s) or separately maintained fund(s) and any payments/receipts to/from insurance carriers. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 2a, 2b(1)(E), 2e, 2f, and 2g.

Income

		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: (A) Employers	2a(1)(A)	19984194	
(B) Participants	2a(1)(B)	9837498	
(C) Others (including rollovers).....	2a(1)(C)	18143	
(2) Noncash contributions.....	2a(2)		
(3) Total contributions. Add lines 2a(1)(A) , (B) , (C) , and line 2a(2)	2a(3)		29839835
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit).....	2b(1)(A)		
(B) U.S. Government securities	2b(1)(B)		
(C) Corporate debt instruments	2b(1)(C)		
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans.....	2b(1)(E)	251215	
(F) Other	2b(1)(F)		
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		251215
(2) Dividends: (A) Preferred stock.....	2b(2)(A)		
(B) Common stock	2b(2)(B)		
(C) Registered investment company shares (e.g. mutual funds).....	2b(2)(C)	18837229	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		18837229
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)		
(B) Aggregate carrying amount (see instructions).....	2b(4)(B)		
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)		
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts.....	2b(6)		520844
(7) Net investment gain (loss) from pooled separate accounts.....	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts.....	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities.....	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds).....	2b(10)		21867727
c Other income.....	2c		485291
d Total income. Add all income amounts in column (b) and enter total.....	2d		71802141
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers.....	2e(1)	26909460	
(2) To insurance carriers for the provision of benefits.....	2e(2)		
(3) Other.....	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3).....	2e(4)		26909460
f Corrective distributions (see instructions).....	2f		
g Certain deemed distributions of participant loans (see instructions).....	2g		
h Interest expense.....	2h		
i Administrative expenses: (1) Professional fees.....	2i(1)	448808	
(2) Contract administrator fees.....	2i(2)	175888	
(3) Investment advisory and management fees.....	2i(3)	260139	
(4) Other.....	2i(4)	291974	
(5) Total administrative expenses. Add lines 2i(1) through (4).....	2i(5)		1176809
j Total expenses. Add all expense amounts in column (b) and enter total.....	2j		28086269
Net Income and Reconciliation			
k Net income (loss). Subtract line 2j from line 2d.....	2k		43715872
l Transfers of assets:			
(1) To this plan.....	2l(1)		
(2) From this plan.....	2l(2)		

Part III Accountant's Opinion

3 Complete lines 3a through 3c if the opinion of an independent qualified public accountant is attached to this Form 5500. Complete line 3d if an opinion is not attached.

a The attached opinion of an independent qualified public accountant for this plan is (see instructions):

(1) ☒ Unmodified (2) ☐ Qualified (3) ☐ Disclaimer (4) ☐ Adverse

b Check the appropriate box(es) to indicate whether the IQPA performed an ERISA section 103(a)(3)(C) audit. Check both boxes (1) and (2) if the audit was performed pursuant to both 29 CFR 2520.103-8 and 29 CFR 2520.103-12(d). Check box (3) if pursuant to neither.

(1) ☐ DOL Regulation 2520.103-8 (2) ☐ DOL Regulation 2520.103-12(d) (3) ☒ neither DOL Regulation 2520.103-8 nor DOL Regulation 2520.103-12(d).

c Enter the name and EIN of the accountant (or accounting firm) below:

(1) Name: WITHUMSMITH+BROWN, PC

(2) EIN: 22-2027092

d The opinion of an independent qualified public accountant is **not attached** because:

(1) ☐ This form is filed for a CCT, PSA, or MTIA. (2) ☐ It will be attached to the next Form 5500 pursuant to 29 CFR 2520.104-50.

Part IV Compliance Questions

4 CCTs and PSAs do not complete Part IV. MTIAs, 103-12 IEs, and GIAs do not complete lines 4a, 4e, 4f, 4g, 4h, 4k, 4m, 4n, or 5. 103-12 IEs also do not complete lines 4j and 4l. MTIAs also do not complete line 4l.

During the plan year:

a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.).....

	Yes	No	Amount
4a	X		834047

	Yes	No	Amount
b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)			
4b		X	
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)			
4c		X	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)			
4d		X	
e Was this plan covered by a fidelity bond?	X		5000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?		X	
4f		X	
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?			
4g		X	
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?			
4h		X	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	X		
4i	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)	X		
4j	X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?		X	
4k		X	
l Has the plan failed to provide any benefit when due under the plan?		X	
4l		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)		X	
4m		X	
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.			
4n			

5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year? ☐ Yes ☒ No
If "Yes," enter the amount of any plan assets that reverted to the employer this year _____.

5b If, during this plan year, any assets or liabilities were transferred from this plan to another plan(s), identify the plan(s) to which assets or liabilities were transferred. (See instructions.)

5b(1) Name of plan(s)	5b(2) EIN(s)	5b(3) PN(s)

5c Was the plan a defined benefit plan covered under the PBGC insurance program at any time during this plan year? (See ERISA section 4021 and instructions.) ☐ Yes ☐ No ☐ Not determined
If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year _____.

SCHEDULE R (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Retirement Plan Information This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	OMB No. 1210-0110 2021 This Form is Open to Public Inspection.
---	--	---

For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021

A Name of plan NORTHERN CALIFORNIA PIPE TRADES SUPPLEMENTAL 401(K) RETIREMENT PLAN	B Three-digit plan number (PN) ► 002
C Plan sponsor's name as shown on line 2a of Form 5500 BOARD OF TRUSTEES OF NORTHERN CALIFORNIA PIPE TRADES PENSION TRUST FD	D Employer Identification Number (EIN) 94-3190386

Part I	Distributions
---------------	----------------------

All references to distributions relate only to payments of benefits during the plan year.

1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions.....	1	
2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits): EIN(s): 75-3182674		
Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.		
3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year	3	194

Part II	Funding Information (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part.)
----------------	---

4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)?	☐ Yes	☒ No	☐ N/A
If the plan is a defined benefit plan, go to line 8.			
5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. Date: Month _____ Day _____ Year _____ If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.			
6 a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived)	6a	19984194	
b Enter the amount contributed by the employer to the plan for this plan year	6b	19984194	
c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount).....	6c	0	
If you completed line 6c, skip lines 8 and 9.			
7 Will the minimum funding amount reported on line 6c be met by the funding deadline?	☐ Yes	☐ No	☒ N/A
8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change?	☐ Yes	☐ No	☐ N/A

Part III	Amendments
-----------------	-------------------

9 If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box.....	☐ Increase	☐ Decrease	☐ Both	☐ No
--	-----------------------------------	-----------------------------------	-------------------------------	-----------------------------

Part IV	ESOPs (see instructions). If this is not a plan described under section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.
----------------	---

10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan?	☐ Yes	☐ No
11 a Does the ESOP hold any preferred stock?	☐ Yes	☐ No
b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.)	☐ Yes	☐ No
12 Does the ESOP hold any stock that is not readily tradable on an established securities market?	☐ Yes	☐ No

For Paperwork Reduction Act Notice, see the Instructions for Form 5500.

Schedule R (Form 5500) 2021
v. 201209

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

13 Enter the following information for each employer that contributed more than 5% of total contributions to the plan during the plan year (measured in dollars). See instructions. *Complete as many entries as needed to report all applicable employers.*

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

- 14** Enter the number of deferred vested and retired participants (inactive participants), as of the beginning of the plan year, whose contributing employer is no longer making contributions to the plan for:

a The current plan year. Check the box to indicate the counting method used to determine the number of inactive participants: ☐ last contributing employer ☐ alternative ☐ reasonable approximation (see instructions for required attachment).....

14a

b The plan year immediately preceding the current plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment).....

14b

c The second preceding plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment).....

14c

- 15** Enter the ratio of the number of participants under the plan on whose behalf no employer had an obligation to make an employer contribution during the current plan year to:

a The corresponding number for the plan year immediately preceding the current plan year.....

15a

b The corresponding number for the second preceding plan year.....

15b

- 16** Information with respect to any employers who withdrew from the plan during the preceding plan year:

a Enter the number of employers who withdrew during the preceding plan year.....

16a

b If line 16a is greater than 0, enter the aggregate amount of withdrawal liability assessed or estimated to be assessed against such withdrawn employers.....

16b

- 17** If assets and liabilities from another plan have been transferred to or merged with this plan during the plan year, check box and see instructions regarding supplemental information to be included as an attachment..... ☐

Part VI Additional Information for Single-Employer and Multiemployer Defined Benefit Pension Plans

- 18** If any liabilities to participants or their beneficiaries under the plan as of the end of the plan year consist (in whole or in part) of liabilities to such participants and beneficiaries under two or more pension plans as of immediately before such plan year, check box and see instructions regarding supplemental information to be included as an attachment..... ☐

- 19** If the total number of participants is 1,000 or more, complete lines (a) through (c)

a Enter the percentage of plan assets held as:

Stock: _____% Investment-Grade Debt: _____% High-Yield Debt: _____% Real Estate: _____% Other: _____%

b Provide the average duration of the combined investment-grade and high-yield debt:

☐ 0-3 years ☐ 3-6 years ☐ 6-9 years ☐ 9-12 years ☐ 12-15 years ☐ 15-18 years ☐ 18-21 years ☐ 21 years or more

c What duration measure was used to calculate line 19(b)?

☐ Effective duration ☐ Macaulay duration ☐ Modified duration ☐ Other (specify): _____

- 20 PBGC missed contribution reporting requirements.** If this is a multiemployer plan or a single-employer plan that is not covered by PBGC, skip line 20.

a Is the amount of unpaid minimum required contributions for all years from Schedule SB (Form 5500) line 40 greater than zero? ☐ Yes ☐ No

b If line 20a is "Yes," has PBGC been notified as required by ERISA sections 4043(c)(5) and/or 303(k)(4)? Check the applicable box:

☐ Yes.

☐ No. Reporting was waived under 29 CFR 4043.25(c)(2) because contributions equal to or exceeding the unpaid minimum required contribution were made by the 30th day after the due date.

☐ No. The 30-day period referenced in 29 CFR 4043.25(c)(2) has not yet ended, and the sponsor intends to make a contribution equal to or exceeding the unpaid minimum required contribution by the 30th day after the due date.

☐ No. Other. Provide explanation _____

**NORTHERN CALIFORNIA PIPE TRADES
SUPPLEMENTAL 401(K) RETIREMENT PLAN**

FINANCIAL STATEMENTS

DECEMBER 31, 2021

NORTHERN CALIFORNIA PIPE TRADES SUPPLEMENTAL (401K) RETIREMENT PLAN

FINANCIAL STATEMENTS WITH ADDITIONAL INFORMATION DECEMBER 31, 2021 AND 2020

CONTENTS

Independent Auditors' Report.....	1
Statements of Net Assets Available for Benefits	4
Statements of Changes in Net Assets Available for Benefits	5
Notes to Financial Statements.....	6
Additional Information	
Independent Auditors' Report on Additional Information.....	14
Schedules of Administrative Expenses	15
Schedule H - Financial Schedules (IRS Form 5500)	

INDEPENDENT AUDITORS' REPORT

To the Participants and Trustees of
Northern California Pipe Trades Supplemental 401(k) Retirement Plan

OPINION

We have audited the financial statements of Northern California Pipe Trades Supplemental 401(k) Retirement Plan (the "Plan"), which comprise the statement of net assets available for benefits as of December 31, 2021, the related statement of changes in net assets available for benefits for the year then ended, and the related notes to the financial statements.

In our opinion, the accompanying financial statements present fairly, in all material respects, the financial position of Northern California Pipe Trades Supplemental 401(k) Retirement Plan as of December 31, 2021, and the changes in its net assets for the year then ended in accordance with accounting principles generally accepted in the United States of America.

BASIS FOR OPINION

We conducted our audit in accordance with auditing standards generally accepted in the United States of America (GAAS). Our responsibilities under those standards are further described in the Auditors' Responsibilities for the Audit of the Financial Statements section of our report. We are required to be independent of Northern California Pipe Trades Supplemental 401(k) Retirement Plan and to meet our other ethical responsibilities, in accordance with the relevant ethical requirements relating to our audit. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our audit opinion.

OTHER MATTER - DECEMBER 31, 2020, FINANCIAL STATEMENTS

The financial statements of Northern California Pipe Trades Supplemental 401(k) Retirement Plan for the year ended December 31, 2020, were audited by Lindquist LLP, who joined WithumSmith+Brown, PC effective January 1, 2022, and they expressed an unmodified opinion on the statements in their report dated September 17, 2021. No auditing procedures have been performed with respect to the December 31, 2020, financial statements since that date.

RESPONSIBILITIES OF MANAGEMENT FOR THE FINANCIAL STATEMENTS

Management is responsible for the preparation and fair presentation of the financial statements in accordance with accounting principles generally accepted in the United States of America, and for the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free from material misstatement, whether due to fraud or error.

In preparing the financial statements, management is required to evaluate whether there are conditions or events, considered in the aggregate, that raise substantial doubt about Northern California Pipe Trades Supplemental 401(k) Retirement Plan's ability to continue as a going concern for one year after the date the financial statements are available to be issued.

Management is also responsible for maintaining a current plan instrument, including all plan amendments, administering the plan, and determining that the plan's transactions that are presented and disclosed in the financial statements are in conformity with the plan's provisions, including maintaining sufficient records with respect to each of the participants, to determine the benefits due or which may become due to such participants.

AUDITORS' RESPONSIBILITIES FOR THE AUDIT OF THE FINANCIAL STATEMENTS

Our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditors' report that includes our opinion. Reasonable assurance is a high level of assurance but is not absolute assurance and therefore is not a guarantee that an audit conducted in accordance with GAAS will always detect a material misstatement when it exists. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control. Misstatements, including omissions, are considered material if there is a substantial likelihood that, individually or in the aggregate, they would influence the judgment made by a reasonable user based on the financial statements.

In performing an audit in accordance with GAAS, we:

- Exercise professional judgment and maintain professional skepticism throughout the audit.
- Identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, and design and perform audit procedures responsive to those risks. Such procedures include examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements.

To the Board of Directors of
Northern California Pipe Trades Supplemental 401(k) Retirement Plan
Page three

- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of Northern California Pipe Trades Supplemental 401(k) Retirement Plan's internal control. Accordingly, no such opinion is expressed.
- Evaluate the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluate the overall presentation of the financial statements.
- Conclude whether, in our judgment, there are conditions or events, considered in the aggregate, that raise substantial doubt about Northern California Pipe Trades Supplemental 401(k) Retirement Plan's ability to continue as a going concern for a reasonable period of time.

We are required to communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit, significant audit findings, and certain internal control-related matters that we identified during the audit.

William Smith + Brown, PC

September 15, 2022

NORTHERN CALIFORNIA PIPE TRADES SUPPLEMENTAL (401K) RETIREMENT PLAN

STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS DECEMBER 31, 2021 AND 2020

	<u>2021</u>	<u>2020</u>
ASSETS		
INVESTMENTS - at fair value		
Mutual funds	\$ 396,187,627	\$ 354,902,880
Common/collective trust	64,186,597	57,078,495
Total investments	<u>460,374,224</u>	<u>411,981,375</u>
RECEIVABLES		
Notes receivable from participants	6,356,263	6,398,086
Employer contributions	1,932,816	1,584,824
Participant contributions	759,106	708,535
Accrued interest and income	391,750	338,335
Due from broker	-	4,500
Other receivables	462,384	293,141
Total receivables	<u>9,902,319</u>	<u>9,327,421</u>
CASH	198,351	2,909,036
Total assets	<u>470,474,894</u>	<u>424,217,832</u>
LIABILITIES AND NET ASSETS		
LIABILITIES		
Accounts payable and accrued expenses	164,797	180,722
Due to other trusts	9,129	978
Due to broker for investments purchased	2,688,163	139,199
Total liabilities	<u>2,862,089</u>	<u>320,899</u>
NET ASSETS AVAILABLE FOR BENEFITS - participant accounts	<u>\$ 467,612,805</u>	<u>\$ 423,896,933</u>

See accompanying notes to financial statements.

NORTHERN CALIFORNIA PIPE TRADES SUPPLEMENTAL (401K) RETIREMENT PLAN

STATEMENTS OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS YEARS ENDED DECEMBER 31, 2021 AND 2020

	<u>2021</u>	<u>2020</u>
ADDITIONS		
Investment income		
Net appreciation in fair value of investments	\$ 22,388,571	\$ 37,353,560
Dividends	18,837,229	9,958,218
	41,225,800	47,311,778
Less investment expenses	(260,139)	(239,593)
Investment income - net	40,965,661	47,072,185
Employer contributions, net of reciprocity contributions paid	19,984,194	18,439,449
Participant contributions	9,837,498	9,154,433
Rollover contributions	18,143	62,172
Interest income on notes receivable from participants	251,215	292,158
Other income	485,291	437,514
Total additions	71,542,002	75,457,911
DEDUCTIONS		
Benefits paid to participants	26,909,460	29,382,607
Administrative expenses	916,670	836,933
Total deductions	27,826,130	30,219,540
NET CHANGE	43,715,872	45,238,371
NET ASSETS AVAILABLE FOR BENEFITS - participant accounts		
Beginning of year	423,896,933	378,658,562
End of year	\$ 467,612,805	\$ 423,896,933

See accompanying notes to financial statements.

NORTHERN CALIFORNIA PIPE TRADES SUPPLEMENTAL (401K) RETIREMENT PLAN

NOTES TO FINANCIAL STATEMENTS

DECEMBER 31, 2021 AND 2020

NOTE 1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

Method of Accounting - The accompanying financial statements are prepared using the accrual basis of accounting in accordance with accounting principles generally accepted in the United States of America.

Investment Valuation, Transactions and Income Recognition -

General - Investments are carried at fair value, which is determined, presented and disclosed in accordance with Financial Accounting Standards Board Accounting Standards Codification (FASB ASC) 820, *Fair Value Measurements and Disclosures*. Under FASB ASC 820, fair value is defined as the price that would be received to sell an asset or paid to transfer a liability (i.e., the "exit price") in an orderly transaction between market participants at the measurement date.

FASB ASC 820 establishes a fair value hierarchy for inputs used in measuring fair value that maximizes the use of observable inputs and minimizes the use of unobservable inputs by requiring that the most observable inputs be used when available. Observable inputs are those that market participants would use in pricing the asset or liability based on market data obtained from sources independent of the Plan. Unobservable inputs reflect the Plan's assumptions about inputs that market participants would use in pricing the investments developed based on the best information available in the circumstances. The fair value hierarchy is categorized into three levels, based on the inputs, as follows:

Level 1 - Valuations based on quoted prices in active markets for identical assets or liabilities that the Plan has the ability to access.

Level 2 - Valuations based on quoted prices in markets that are not active, quoted prices for similar investments in active markets or model-based valuations for which all significant assumptions are observable and can be corroborated by observable market data.

NOTE 1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (CONT'D)

Level 3 - Valuations based on unobservable inputs that are supported by little or no market activity and are significant to the overall fair value measurement. Values are determined using proprietary pricing models, discounted cash flow models that include the investment entities' own judgments and estimations, or some other pricing method using unobservable inputs.

Inputs and Valuation Methods - In determining fair value, FASB ASC 820 allows various valuation approaches. The specific methods used for each of the Plan's investment classes are presented below.

Mutual funds: Where available, the fair value of mutual funds is based on quoted market prices in active markets (Level 1).

Common/collective trust: The fair value of the Wilmington Trust Collective Investment Trust III for MetLife Group Annuity Contract No. 25554 (the Trust) is based on the unit net asset value and is estimated by the insurance company, based on the valuation of the underlying investments. The net asset value is being used as a practical expedient to estimate fair value. The Trust invests in Metropolitan Life Insurance Company fully benefit-responsive investment contracts. This investment is a direct filing entity with the Department of Labor; therefore, information regarding the investment strategy is not disclosed. Participant-directed redemptions have no restrictions; however, the Plan is required to provide a 60-day redemption notice to liquidate its entire share in the Trust. The Plan will receive the lesser of the guaranteed value or the market value when terminating this investment as an option in the Plan.

Valuation Methods, Consistency - The valuation techniques used in the accompanying financial statements have been consistently applied.

Transactions and Income Recognition - Purchases and sales of securities are recorded on a trade-date basis. Interest income is recorded on the accrual basis. Dividend income is recorded on the ex-dividend date. The Plan presents, in the statements of changes in net assets available for benefits, the net appreciation in the fair value of its investments, which consists of the realized gains or losses and the unrealized appreciation or depreciation on those investments.

Notes Receivable from Participants - Notes receivable from participants is measured at the unpaid principal balance plus any accrued but unpaid interest. Delinquent participant loans are reclassified as distributions based upon the terms of the Plan Document.

NOTE 1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (CONT'D)

Contributions Receivable - Contributions due and not paid prior to the year-end are recorded as contributions receivable. Allowance for uncollectible accounts is considered unnecessary and is not provided. Contributions due as a result of payroll audits have been recorded net of an allowance equal to the amount due because collectability is uncertain. Therefore, delinquent contributions are recorded when received. Reciprocity is recorded when employer contributions, income or payments are identified.

Benefits Expense - Benefits are recorded when paid.

Estimates - The preparation of financial statements in conformity with accounting principles generally accepted in the United States of America requires management to make estimates and assumptions that affect certain reported amounts and disclosures in the financial statements. Actual results could differ from those estimates.

Risks and Uncertainties - The Plan invests in mutual funds and a common/collective trust. Such investments are exposed to various risks, such as interest rate, market and credit. Due to the level of risk associated with certain investments and the level of uncertainty with respect to changes in the value of investments, it is at least reasonably possible that changes in risks in the near term would materially affect the participants' account balances and the amounts reported in the statements of net assets available for benefits and the statements of changes in net assets available for benefits.

On March 11, 2020, the World Health Organization declared the outbreak of a novel coronavirus (COVID-19) as a global pandemic. Management continues to evaluate the impact of COVID-19 on the Plan. Impacts of COVID-19 are not fully known at this time, nor can they be projected with any certainty. To the extent that contributing employers are negatively impacted by COVID-19 economic events, the Plan may also experience negative economic events in turn through reduction of participants and related contribution income. A reasonable estimate of the impact or potential impact of COVID-19 on the Plan as of the date of the financial statements cannot be made.

NOTE 2. DESCRIPTION OF THE PLAN

The following description of Northern California Pipe Trades Supplemental 401(k) Retirement Plan (the Plan) provides only general information. Participants should refer to the Summary Plan Description for more complete information.

NOTE 2. DESCRIPTION OF THE PLAN (CONT'D)

Effective February 1, 2015, pursuant to a change in the Master Labor Agreement, the Plan was amended to add a 401(k) option whereby a participant may elect to defer a portion of his or her pre-tax wages to the Plan. As of the same date, the name of the Plan was changed to "Northern California Pipe Trades Supplemental 401(k) Retirement Plan."

General - The Plan was established to provide retirement benefits for eligible employees. The Plan is financed by contributions from the employers and by the net earnings of the investments of the Plan. The Plan is a defined contribution plan covering all eligible employees whose employment is subject to the terms and conditions of various collective bargaining agreements between the United Association of Journeymen and Apprentices of Plumbing and Pipe Fitting Industry, Local Union 342 of the United States and Canada, AFL-CIO; various associations of employers; and individual employers engaging in the plumbing and pipe fitting industry in the San Francisco Bay Area. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 (ERISA), as amended.

Employers contribute to the Plan a specified amount for each hour worked by each of their employees in covered employment. Employer contributions are made to the Plan on behalf of certain covered employees pursuant to classifications in the collective bargaining agreement, which are based on industry seniority. The Plan has met the minimum funding requirements under ERISA.

Effective February 1, 2015, the Plan is also funded by participant contributions. Participants may elect to have their employer defer a designated amount of their pre-tax compensation into an "Employee Account" within the Plan. The total employee contributions may not exceed the limitations prescribed by the Internal Revenue Code and lawful regulations issued thereunder.

A participant who has attained the age of 50 prior to close of the taxable year shall be eligible to make catch-up contributions in accordance with the Internal Revenue Code. The total compensation deferral may not exceed the limitations prescribed by the Internal Revenue Code and lawful regulations issued thereunder.

Investment Options - Participants may change their investment options at any time. Participants must evaluate their own investment goals and objectives and choose the investments best suited to achieve those goals and objectives. Investment performance by the investment portfolio selected by the participants may cause their vested balances to be lower than the amounts contributed on their behalf to the Plan. The Plan requires a waiver form and notarized statement of understanding in order to self-direct without education-workshop attendance.

NOTE 2. DESCRIPTION OF THE PLAN (CONT'D)

Certain Inactive Accounts - Participants with accounts of \$1,000 or less, in which there has been no activity for at least 24 months, will be notified in writing that, if they are no longer in the Plan, they can apply for distribution. If the Plan cannot find the participant or they do not apply, then the account shall be eliminated, will no longer be allocated earnings, and will be used to reduce administrative expenses. Effective December 31, 2020, participants with account balances of under \$2,500 for which there has been no activity for at least 24 consecutive months shall be forfeited. Accounts with values in excess of \$100 but less than \$2,500 for which there have been no employer contributions for 24 consecutive months shall be also be forfeited; however, upon the filing of an application for benefits by the participant may be restored original value at the time of forfeiture. Any individual accounts with an account balance of \$100 or less that has had no employer contributions for 24 consecutive months shall be permanently forfeited.

Participation and Vesting - Participants are fully vested in their accounts as of the first day on which they participate in the Plan. Each participant's account is credited with the employer's contributions and an allocation of net Plan earnings. Earnings allocations are based on participants' account balances, as defined in the Plan. The employee account for each participant also includes employee contributions, if elected. The benefit to which a participant is entitled is the benefit that can be provided from the participant's account.

Notes Receivable from Participants - The Plan provides for loans to participants. The maximum loan amount is the greater of 100% of the first \$10,000 of the employee's vested interest in the Plan or 50% of the employee's vested interest in the Plan up to \$50,000. A participant may have only one outstanding loan at a time. Five years is the maximum length of the loan, unless it qualifies as a home loan. Discretion is permitted to the Credit Union for granting a loan with a term greater than five years.

Interest will be charged at a rate determined periodically by the Board of Trustees. For the year ended December 31, 2021, the participant loan interest rate finished at 7.25%.

Delinquency/Forfeiture Reserves - The Plan provided for a \$30,000 reserve to be reviewed by the Board of Trustees due to the possible increase in Plan expenses. The reserve was terminated as of December 31, 2020.

Payment of Benefits - Distribution of an account may be made to a designated beneficiary in the event of the participant's death prior to retirement. Participants of the Plan may elect distribution of their account in the form of an annuity, equal installments, or a lump-sum payment.

NOTE 3. PRIORITIES UPON TERMINATION

Although it has not expressed any intent to do so, the Board of Trustees has the right to terminate the Plan subject to the provisions of the Employee Retirement Income Security Act of 1974 (ERISA). Benefits would be distributed to the participants and their beneficiaries as if the Plan had not been terminated. Termination shall not permit any part of the Plan assets to be used for, or diverted to, purposes other than the exclusive benefit of the participants. In the event of termination, the assets remaining in the Plan, after providing for any administrative expenses, shall be applied for the purposes of the trust and otherwise allocated among the participants and beneficiaries in the manner determined to be prudent by the Trustees and consistent with ERISA.

NOTE 4. TAX STATUS

The Plan obtained its latest determination letter, dated February 1, 2016, in which the Internal Revenue Service stated that the Plan, as then designed, was in compliance with the applicable requirements under Section 401(a) of the Internal Revenue Code. The Plan has been amended since receiving the determination letter. However, the Plan's administrator and the Plan's counsel believe that the Plan is currently designed and being operated in compliance with the applicable requirements of the Internal Revenue Code. Therefore, they believe that the Plan was qualified and the related trust was tax exempt from federal income taxes under the provisions of Section 501(a) as of the financial statement date.

Accounting principles generally accepted in the United States of America require management to evaluate the tax positions taken by the Plan and to recognize a tax liability if the Plan has taken an uncertain position that, more likely than not, would be sustained upon examination by the Internal Revenue Service. The Plan's administrator has analyzed tax positions taken by the Plan and has concluded, as of December 31, 2021, based on input from the Plan's legal counsel, auditor and fund office, that there are no uncertain positions taken, or expected to be taken, that would require recognition of a liability or disclosure in the financial statements. The Plan is subject to routine audits by the taxing jurisdictions. The Plan's administrator believes the Plan is no longer subject to income tax examinations for the fiscal years prior to 2018.

NOTE 5. INVESTMENTS AT FAIR VALUE HIERARCHY

Assets measured at fair value on a recurring basis, based on their fair value hierarchy at December 31, 2021 and 2020, are as follows:

<u>Description</u>	<u>December 31,</u> <u>2021</u>	Fair Value Measurements at Reporting Date Using: Quoted Prices at Active Markets for Identical Assets (Level 1)
Investments in the fair value hierarchy		
Mutual funds	\$ 396,187,627	<u>\$ 396,187,627</u>
Investments measured at net asset value		
Common/collective trust	<u>64,186,597</u>	
Total investments at fair value	<u>\$ 460,374,224</u>	

<u>Description</u>	<u>December 31,</u> <u>2020</u>	Fair Value Measurements at Reporting Date Using: Quoted Prices at Active Markets for Identical Assets (Level 1)
Investments in the fair value hierarchy		
Mutual funds	\$ 354,902,880	<u>\$ 354,902,880</u>
Investments measured at net asset value		
Common/collective trust	<u>57,078,495</u>	
Total investments at fair value	<u>\$ 411,981,375</u>	

NOTE 6. RELATED-PARTY TRANSACTIONS

The Plan is administered jointly with Northern California Pipe Trades Health and Welfare Plan and Northern California Pipe Trades Pension Plan by U.A. Local 342 Joint Labor Management Cooperation Committee, Inc. (the JLM). These plans and the JLM have common board members. Certain expenses are funded by the JLM and are allocated between these funds based on amounts approved by the Board of Trustees. The Plan's share of these administrative costs during the years ended December 31, 2021 and 2020, totaled \$175,888 and \$120,328, respectively.

In addition, during the years ended December 31, 2021 and 2020, the Plan paid \$138,981 and \$105,256, respectively, to the JLM to cover joint service administration costs.

NOTE 7. REDUCTION OF ADMINISTRATION FEES

Certain expenses for administration and bookkeeping services are reduced or completely subsidized by funds received directly by one of the Plan's service providers from various mutual fund companies (Sub-TA fees). These Sub-TA fees are initially paid to the Plan's record keeper under its contract with the mutual fund companies. During the years ended December 31, 2021 and 2020, expenses for administration and bookkeeping services were offset by \$483,291 and \$433,514, respectively, and were recorded as other income in the statements of changes in net assets available for benefits. If these Sub-TA fees were discontinued or if modifications were made to the agreement between the Plan and the respective service provider, the expense reduction of certain administration and bookkeeping expenses would cease, which may result in possible increases in administration expenses.

NOTE 8. MAJOR EMPLOYERS

The Plan considers a large employer to be one contributing at least five percent of total gross contributions, which totaled \$20,393,226 and \$18,929,399, respectively, for the Plan years ended December 31, 2021 and 2020. For the Plan years ended December 31, 2021 and 2020, there were two employers who contributed at this level. Further information may be acquired at the trust fund office.

NOTE 9. SUBSEQUENT EVENTS

Subsequent events were evaluated through the date on which the financial statements were available to be issued. This date is approximately the same as the independent auditors' report date.

ADDITIONAL INFORMATION

INDEPENDENT AUDITORS' REPORT ON ADDITIONAL INFORMATION

To the Participants and Trustees of
Northern California Pipe Trades Supplemental 401(k) Retirement Plan

We have audited the financial statements of Northern California Pipe Trades Supplemental 401(k) Retirement Plan (the Plan) for the years ended December 31, 2021 and 2020, and have issued our report thereon dated September 15, 2022, which contained an unmodified opinion on those financial statements. Our audit was conducted for the purpose of forming an opinion on the financial statements taken as a whole. The supplemental schedules of administrative expenses which appear on page 15 and Schedule H - Financial Schedules (IRS Form 5500), are presented for purposes of additional analysis and are not a required part of the financial statements but are supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. Such information is the responsibility of management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information has been subjected to the auditing procedures applied in the audits of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with GAAS. In forming our opinion on the supplemental schedules, we evaluated whether the supplemental schedules, including their form and content, are presented in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. In our opinion, the information in the accompanying schedules is fairly stated, in all material respects, in relation to the financial statements as a whole, and the form and content are presented in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

The accompanying schedule of administrative expenses for the year ended December 31, 2020, was subjected to the auditing procedures applied in the audit of the financial statements for the year ended December 31, 2020, by Lindquist LLP. Lindquist LLP joined WithumSmith+Brown, PC effective January 1, 2022, and their report on such information, dated September 17, 2021, stated that it was fairly stated in all material respects in relation to the 2020 financial statements as a whole.

WithumSmith+Brown, PC

September 15, 2022

NORTHERN CALIFORNIA PIPE TRADES SUPPLEMENTAL (401K) RETIREMENT PLAN

SCHEDULES OF ADMINISTRATIVE EXPENSES YEARS ENDED DECEMBER 31, 2021 AND 2020

	<u>2021</u>	<u>2020</u>
Administrative fees		
UA 342 JLM	\$ 175,888	\$ 120,328
UA 342 JSA	138,981	105,256
Insurance expense	73,722	70,020
Printing, postage and other expenses	79,271	75,234
Professional fees	<u>448,808</u>	<u>466,095</u>
Total	<u>\$ 916,670</u>	<u>\$ 836,933</u>

Northern California Pipe Trades Supplemental 401(k) Retirement Plan

EIN: 94-3190386

FYE: December 31, 2021

Plan Number: 002

Schedule of Assets Held for Investment Purposes, Form 5500, Schedule H, Line 4i

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par or maturity date	(d) Cost	(e) Current value
	American Funds	American Europacific Grth-R5	**	33,469,790
	American Funds	Amer Funds Grth Fund R5	**	31,059,390
	American Funds	Amer Funds Washington Inv R5	**	28,357,898
	American Funds	Amer Funds 2055 R5 2582	**	666,469
	American Funds	American Funds 2060 Target Date	**	335,440
	American Funds	American High-Income Tr-R5	**	26,321,554
	American Funds	American Cap World Bond R5	**	19,347,117
	American Funds	American Bond Fund of A-R5	**	2,333,783
	American Funds	American US Govt Secs Fd-R5	**	1,277,405
	American Funds	American 2010 Target Retirement R5	**	35,798
	American Funds	American 2015 Target Retirement R5	**	95,542
	American Funds	American 2020 Target Retirement R5	**	1,055,836
	American Funds	American 2025 Target Retirement R5	**	3,017,823
	American Funds	American 2030 Target Retirement R5	**	5,380,021
	American Funds	American 2035 Target Retirement R5	**	1,236,455
	American Funds	American 2040 Target Retirement R5	**	3,732,613
	American Funds	American 2045 Target Retirement R5	**	2,037,338
	American Funds	American 2050 Target Retirement R5	**	1,792,783
	John Hancock III	John Hancock III-Disc M/C-R6	**	19,284,566
	PIMCO	PIMCO Real Ret Bd Inst	**	27,128,937
	Principal	Principal Midcap Inst	**	20,660,124
	Vanguard	Vanguard Total Bd Indx In	**	100,194,685
	Vanguard	Vanguard Institutional Index 1	**	62,687,191
	Vanguard	Vanguard Small Cap Index Inv	**	4,679,069
	Wilmington Trust Retirer	WTRISC CIT III for Metlife Group	**	64,186,597

Northern California Pipe Trades Supplemental 401(k) Retirement Plan

EIN: 94-3190386

FYE: December 31, 2021

Plan Number: 002

Schedule of Assets Held for Investment Purposes, Form 5500, Schedule H, Line 4i

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par or maturity date	(d) Cost	(e) Current value
	Participant Loans	7.25%'	**	6,356,263

Total

-	466,730,487
---	-------------

** Information not required because investments are participant-directed

Northern California Pipe Trades Supplemental 401(k) Retirement Plan

EIN: 94-3190386

Plan Number: 002

FYE: December 31, 2021

Schedule H Line 4a - Schedule of Delinquent Participant Contributions

Participant Contributions Transferred Late to Plan	Total that Constitute Nonexempt Prohibited Transactions			Total Fully Corrected Under VFCP and PTE 2002-51
Check here if Late Participant Loan Repayments are included:	Contributions Not Corrected	Contributions Corrected Outside VFCP	Contributions Pending Correction in VFCP	

☐		834,047		
☐				
☐				
☐				
☐				
☐				
☐				
☐				
☐				
☐				

Northern California Pipe Trades Supplemental 401(k) Retirement Plan
EIN: 94-3190386 **Plan Number: 002**
FYE: December 31, 2021

Schedule of Reportable Transactions, Form 5500, Schedule H, Line 4j

[illegible]

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

BY ASSET

VALUATION

917,598,423.21 THRESHOLD

45,879,921.16

DESCRIPTION

TRAN
TYPE

SETTLE DATE/
SHARES/UNITS

PURCHASE/SALE
COST/PROCEEDS

BROKER
COMMISSION/
OTH EXPENSE

COST OF ASSET/
PREV ANNL MKT

NET GAIN/LOSS

NO REPORTABLE TRANSACTIONS

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY ASSET		VALUATION		917,598,423.21 THRESHOLD		45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 38142B500						
GOLDMAN SACHS FINANCIAL SQUARE						
FUNDS-TREASURY INSTRUMENTS-IN						
ACCOUNT 1055052019	BUY	01/04/2021	1.27		1.27	
		1.270			1.27	
	BUY	01/04/2021	0.30		0.30	
		0.300			0.30	
ACCOUNT 1055064480	BUY	01/04/2021	13.74		13.74	
		13.740			13.74	
ACCOUNT 1055064550	BUY	01/04/2021	7.21		7.21	
		7.210			7.21	
ACCOUNT 1055064596	BUY	01/04/2021	3.26		3.26	
		3.260			3.26	
ACCOUNT 1055066139	BUY	01/04/2021	0.01		0.01	
		0.010			0.01	
ACCOUNT 1055088785	SEL	01/04/2021	2,143,172.03		2,143,172.03	
		2,143,172.030			2,143,172.03	
ACCOUNT 1055064550	BUY	01/04/2021	213,916.81		213,916.81	
		213,916.810			213,916.81	
ACCOUNT 1055064603	SEL	01/05/2021	23,057.04		23,057.04	
		23,057.040			23,057.04	
ACCOUNT 1055064603	BUY	01/05/2021	1,887,748.98		1,887,748.98	
		1,887,748.980			1,887,748.98	
ACCOUNT 1055064550	SEL	01/05/2021	1,500.00		1,500.00	
		1,500.000			1,500.00	
ACCOUNT 1055064550	BUY	01/06/2021	500,000.00		500,000.00	
		500,000.000			500,000.00	
ACCOUNT 1055064480	SEL	01/06/2021	71,046.17		71,046.17	
		71,046.170			71,046.17	
ACCOUNT 1055064603	BUY	01/06/2021	9.95		9.95	
		9.950			9.95	
ACCOUNT 1055064603	SEL	01/06/2021	413,360.33		413,360.33	
		413,360.330			413,360.33	
ACCOUNT 1055064550	SEL	01/06/2021	8,375.00		8,375.00	
		8,375.000			8,375.00	
ACCOUNT 1055064550	SEL	01/07/2021	18,625.00		18,625.00	
		18,625.000			18,625.00	
ACCOUNT 1055064550	SEL	01/07/2021	28,239.55		28,239.55	
		28,239.550			28,239.55	
ACCOUNT 1055064603	BUY	01/07/2021	530.01		530.01	
		530.010			530.01	
ACCOUNT 1055064603	BUY	01/08/2021	200,000.00		200,000.00	
		200,000.000			200,000.00	
ACCOUNT 1055064578	SEL	01/08/2021	500,000.00		500,000.00	
		500,000.000			500,000.00	
ACCOUNT 1055064480	SEL	01/08/2021	3,400.54		3,400.54	
		3,400.540			3,400.54	
ACCOUNT 1055064550	SEL	01/08/2021	5,112.57		5,112.57	
		5,112.570			5,112.57	
ACCOUNT 1055064603						

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY ASSET		VALUATION		917,598,423.21 THRESHOLD		45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 38142B500 GOLDMAN SACHS FINANCIAL SQUARE FUNDS-TREASURY INSTRUMENTS-IN						
ACCOUNT 1055064603	BUY	01/08/2021	146.84		146.84	
		146.840			146.84	
ACCOUNT 1055064578	SEL	01/11/2021	200,000.00		200,000.00	
		200,000.000			200,000.00	
ACCOUNT 1055064596	BUY	01/11/2021	10,088.52		10,088.52	
		10,088.520			10,088.52	
ACCOUNT 1055064550	BUY	01/11/2021	32,721.54		32,721.54	
		32,721.540			32,721.54	
ACCOUNT 1055064550	SEL	01/11/2021	2,768.27		2,768.27	
		2,768.270			2,768.27	
ACCOUNT 1055064603	BUY	01/11/2021	376,525.48		376,525.48	
		376,525.480			376,525.48	
ACCOUNT 1055064541	BUY	01/12/2021	5,315,568.34		5,315,568.34	
		5,315,568.340			5,315,568.34	
ACCOUNT 1055064603	SEL	01/12/2021	45,440.75		45,440.75	
		45,440.750			45,440.75	
ACCOUNT 1055064596	SEL	01/12/2021	438,650.22		438,650.22	
		438,650.220			438,650.22	
ACCOUNT 1055064550	BUY	01/12/2021	251,166.73		251,166.73	
		251,166.730			251,166.73	
ACCOUNT 1055064596	BUY	01/13/2021	10,104.25		10,104.25	
		10,104.250			10,104.25	
ACCOUNT 1055064603	BUY	01/13/2021	137,144.35		137,144.35	
		137,144.350			137,144.35	
ACCOUNT 1055064550	BUY	01/13/2021	1,311,854.62		1,311,854.62	
		1,311,854.620			1,311,854.62	
ACCOUNT 1055064550	SEL	01/13/2021	1,178.81		1,178.81	
		1,178.810			1,178.81	
ACCOUNT 1055064596	BUY	01/14/2021	49,179.06		49,179.06	
		49,179.060			49,179.06	
ACCOUNT 1055064603	SEL	01/14/2021	483.73		483.73	
		483.730			483.73	
ACCOUNT 1055064550	SEL	01/14/2021	1,148,339.52		1,148,339.52	
		1,148,339.520			1,148,339.52	
ACCOUNT 1055064550	BUY	01/14/2021	10,804.06		10,804.06	
		10,804.060			10,804.06	
ACCOUNT 1055064596	BUY	01/15/2021	38,104.73		38,104.73	
		38,104.730			38,104.73	
ACCOUNT 1055064603	BUY	01/15/2021	99,768.39		99,768.39	
		99,768.390			99,768.39	
ACCOUNT 1055064550	BUY	01/15/2021	891,019.95		891,019.95	
		891,019.950			891,019.95	
ACCOUNT 1055064550	SEL	01/15/2021	8,415.30		8,415.30	
		8,415.300			8,415.30	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY ASSET		VALUATION		917,598,423.21 THRESHOLD		45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 38142B500 GOLDMAN SACHS FINANCIAL SQUARE FUNDS-TREASURY INSTRUMENTS-IN						
ACCOUNT 1055064550	BUY	01/15/2021	7,398.35		7,398.35	
		7,398.350			7,398.35	
ACCOUNT 1055064550	BUY	01/19/2021	1,101.93		1,101.93	
		1,101.930			1,101.93	
ACCOUNT 1055064596	BUY	01/19/2021	75,401.76		75,401.76	
		75,401.760			75,401.76	
ACCOUNT 1055064550	BUY	01/19/2021	27,491.57		27,491.57	
		27,491.570			27,491.57	
ACCOUNT 1055064550	BUY	01/19/2021	5,096.19		5,096.19	
		5,096.190			5,096.19	
ACCOUNT 1055064603	SEL	01/19/2021	262,124.96		262,124.96	
		262,124.960			262,124.96	
ACCOUNT 1055064603	SEL	01/20/2021	410,429.59		410,429.59	
		410,429.590			410,429.59	
ACCOUNT 1055064550	BUY	01/20/2021	173,259.38		173,259.38	
		173,259.380			173,259.38	
ACCOUNT 1055064550	SEL	01/20/2021	1,208,588.16		1,208,588.16	
		1,208,588.160			1,208,588.16	
ACCOUNT 1055064550	BUY	01/20/2021	1,145.84		1,145.84	
		1,145.840			1,145.84	
ACCOUNT 1055064596	SEL	01/21/2021	29,317.81		29,317.81	
		29,317.810			29,317.81	
ACCOUNT 1055064603	BUY	01/21/2021	215,357.23		215,357.23	
		215,357.230			215,357.23	
ACCOUNT 1055064550	BUY	01/21/2021	1,146,893.56		1,146,893.56	
		1,146,893.560			1,146,893.56	
ACCOUNT 1055064550	BUY	01/21/2021	44,093.08		44,093.08	
		44,093.080			44,093.08	
ACCOUNT 1055064550	BUY	01/22/2021	1,007,237.42		1,007,237.42	
		1,007,237.420			1,007,237.42	
ACCOUNT 1055064550	BUY	01/22/2021	1,511,879.09		1,511,879.09	
		1,511,879.090			1,511,879.09	
ACCOUNT 1055064603	BUY	01/22/2021	67,060.76		67,060.76	
		67,060.760			67,060.76	
ACCOUNT 1055064603	SEL	01/25/2021	51,835.77		51,835.77	
		51,835.770			51,835.77	
ACCOUNT 1055064550	BUY	01/25/2021	1,065,071.84		1,065,071.84	
		1,065,071.840			1,065,071.84	
ACCOUNT 1055064550	BUY	01/25/2021	513,615.67		513,615.67	
		513,615.670			513,615.67	
ACCOUNT 1055064550	BUY	01/25/2021	119,672.93		119,672.93	
		119,672.930			119,672.93	
ACCOUNT 1055064550	BUY	01/26/2021	173,661.37		173,661.37	
		173,661.370			173,661.37	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY ASSET		VALUATION		917,598,423.21 THRESHOLD		45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 38142B500 GOLDMAN SACHS FINANCIAL SQUARE FUNDS-TREASURY INSTRUMENTS-IN						
ACCOUNT 1055064603	SEL	01/26/2021 25,528.770	25,528.77		25,528.77	
ACCOUNT 1055064550	BUY	01/26/2021 39,561.670	39,561.67		39,561.67	
ACCOUNT 1055064550	SEL	01/26/2021 3,120.120	3,120.12		3,120.12	
ACCOUNT 1055064550	BUY	01/27/2021 940,380.570	940,380.57		940,380.57	
ACCOUNT 1055064603	BUY	01/27/2021 4,241.510	4,241.51		4,241.51	
ACCOUNT 1055064550	SEL	01/27/2021 1,690,374.750	1,690,374.75		1,690,374.75	
ACCOUNT 1055064596	SEL	01/28/2021 507,477.530	507,477.53		507,477.53	
ACCOUNT 1055064550	BUY	01/28/2021 2,095,000.000	2,095,000.00		2,095,000.00	
ACCOUNT 1055064550	BUY	01/28/2021 6,245.100	6,245.10		6,245.10	
ACCOUNT 1055064603	SEL	01/28/2021 204,629.790	204,629.79		204,629.79	
ACCOUNT 1055064596	SEL	01/29/2021 106,865.870	106,865.87		106,865.87	
ACCOUNT 1055064550	SEL	01/29/2021 6,711.540	6,711.54		6,711.54	
ACCOUNT 1055064603	BUY	01/29/2021 1,369.510	1,369.51		1,369.51	
ACCOUNT 1055064480	BUY	02/01/2021 5,315,568.510	5,315,568.51		5,315,568.51	
ACCOUNT 1055064541	SEL	02/01/2021 5,315,550.590	5,315,550.59		5,315,550.59	
ACCOUNT 1055064578	BUY	02/01/2021 0.100	0.10		0.10	
ACCOUNT 1055088785	BUY	02/01/2021 0.010	0.01		0.01	
ACCOUNT 1055064596	SEL	02/01/2021 48,807.240	48,807.24		48,807.24	
ACCOUNT 1055064603	BUY	02/01/2021 224,087.510	224,087.51		224,087.51	
ACCOUNT 1055064550	SEL	02/01/2021 6,873,301.540	6,873,301.54		6,873,301.54	
ACCOUNT 1055064550	SEL	02/01/2021 2,033,924.870	2,033,924.87		2,033,924.87	
ACCOUNT 1055064596	SEL	02/02/2021 94,931.590	94,931.59		94,931.59	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY ASSET		VALUATION		917,598,423.21 THRESHOLD		45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 38142B500 GOLDMAN SACHS FINANCIAL SQUARE FUNDS-TREASURY INSTRUMENTS-IN						
ACCOUNT 1055064550	BUY	02/02/2021 2,144,091.360	2,144,091.36		2,144,091.36	
ACCOUNT 1055064550	BUY	02/02/2021 987,213.990	987,213.99		987,213.99	
ACCOUNT 1055064603	SEL	02/02/2021 193,376.390	193,376.39		193,376.39	
ACCOUNT 1055064596	SEL	02/03/2021 50,281.120	50,281.12		50,281.12	
ACCOUNT 1055064603	SEL	02/03/2021 37,989.480	37,989.48		37,989.48	
ACCOUNT 1055064550	BUY	02/03/2021 719,481.610	719,481.61		719,481.61	
ACCOUNT 1055064550	SEL	02/03/2021 5,000.000	5,000.00		5,000.00	
ACCOUNT 1055064550	SEL	02/04/2021 1,929,723.660	1,929,723.66		1,929,723.66	
ACCOUNT 1055064603	SEL	02/04/2021 76,334.450	76,334.45		76,334.45	
ACCOUNT 1055064550	SEL	02/04/2021 5,125.000	5,125.00		5,125.00	
ACCOUNT 1055064550	SEL	02/05/2021 3,275.540	3,275.54		3,275.54	
ACCOUNT 1055064603	BUY	02/05/2021 32,049.180	32,049.18		32,049.18	
ACCOUNT 1055064550	SEL	02/08/2021 6,000.000	6,000.00		6,000.00	
ACCOUNT 1055064603	BUY	02/08/2021 42,244.250	42,244.25		42,244.25	
ACCOUNT 1055052019	BUY	02/09/2021 2,000,000.000	2,000,000.00		2,000,000.00	
ACCOUNT 1055064578	BUY	02/09/2021 1,400,000.000	1,400,000.00		1,400,000.00	
ACCOUNT 1055064480	SEL	02/09/2021 5,315,000.000	5,315,000.00		5,315,000.00	
ACCOUNT 1055064550	BUY	02/09/2021 1,700,000.000	1,700,000.00		1,700,000.00	
ACCOUNT 1055064603	BUY	02/09/2021 9,634.310	9,634.31		9,634.31	
ACCOUNT 1055064550	BUY	02/09/2021 1,919,000.000	1,919,000.00		1,919,000.00	
ACCOUNT 1055052019	SEL	02/10/2021 2,000,000.000	2,000,000.00		2,000,000.00	
ACCOUNT 1055064578	SEL	02/10/2021 1,400,000.000	1,400,000.00		1,400,000.00	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY ASSET		VALUATION		917,598,423.21 THRESHOLD		45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 38142B500 GOLDMAN SACHS FINANCIAL SQUARE FUNDS-TREASURY INSTRUMENTS-IN						
ACCOUNT 1055064550	SEL	02/10/2021	682,869.36		682,869.36	
		682,869.360			682,869.36	
ACCOUNT 1055064603	BUY	02/10/2021	49,971.32		49,971.32	
		49,971.320			49,971.32	
ACCOUNT 1055064603	BUY	02/10/2021	2,232.43		2,232.43	
		2,232.430			2,232.43	
ACCOUNT 1055064550	SEL	02/10/2021	2,134,165.59		2,134,165.59	
		2,134,165.590			2,134,165.59	
ACCOUNT 1055064603	BUY	02/11/2021	92,100.01		92,100.01	
		92,100.010			92,100.01	
ACCOUNT 1055064550	BUY	02/11/2021	285,722.21		285,722.21	
		285,722.210			285,722.21	
ACCOUNT 1055064550	BUY	02/11/2021	815,999.98		815,999.98	
		815,999.980			815,999.98	
ACCOUNT 1055064550	SEL	02/12/2021	393,281.47		393,281.47	
		393,281.470			393,281.47	
ACCOUNT 1055064603	SEL	02/12/2021	14,984.39		14,984.39	
		14,984.390			14,984.39	
ACCOUNT 1055064550	BUY	02/12/2021	333,253.89		333,253.89	
		333,253.890			333,253.89	
ACCOUNT 1055064603	SEL	02/16/2021	107,658.93		107,658.93	
		107,658.930			107,658.93	
ACCOUNT 1055064550	SEL	02/16/2021	1,485,405.47		1,485,405.47	
		1,485,405.470			1,485,405.47	
ACCOUNT 1055064550	SEL	02/16/2021	328,354.83		328,354.83	
		328,354.830			328,354.83	
ACCOUNT 1055064550	BUY	02/16/2021	5,415.73		5,415.73	
		5,415.730			5,415.73	
ACCOUNT 1055064603	BUY	02/17/2021	75,161.85		75,161.85	
		75,161.850			75,161.85	
ACCOUNT 1055064550	SEL	02/17/2021	205,736.80		205,736.80	
		205,736.800			205,736.80	
ACCOUNT 1055064550	BUY	02/17/2021	227,768.46		227,768.46	
		227,768.460			227,768.46	
ACCOUNT 1055064550	BUY	02/17/2021	5,077.46		5,077.46	
		5,077.460			5,077.46	
ACCOUNT 1055064603	SEL	02/18/2021	23,849.62		23,849.62	
		23,849.620			23,849.62	
ACCOUNT 1055064550	BUY	02/18/2021	2,318.84		2,318.84	
		2,318.840			2,318.84	
ACCOUNT 1055064550	BUY	02/18/2021	3,201.94		3,201.94	
		3,201.940			3,201.94	
ACCOUNT 1055064603	SEL	02/19/2021	11,086.66		11,086.66	
		11,086.660			11,086.66	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY ASSET		VALUATION		917,598,423.21 THRESHOLD		45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 38142B500 GOLDMAN SACHS FINANCIAL SQUARE FUNDS-TREASURY INSTRUMENTS-IN						
ACCOUNT 1055064550	BUY	02/19/2021	2,646,405.60		2,646,405.60	
		2,646,405.600			2,646,405.60	
ACCOUNT 1055064550	SEL	02/19/2021	31,258.24		31,258.24	
		31,258.240			31,258.24	
ACCOUNT 1055064603	SEL	02/22/2021	7,896.08		7,896.08	
		7,896.080			7,896.08	
ACCOUNT 1055064550	BUY	02/22/2021	841,803.81		841,803.81	
		841,803.810			841,803.81	
ACCOUNT 1055064550	SEL	02/22/2021	10,054.74		10,054.74	
		10,054.740			10,054.74	
ACCOUNT 1055064550	BUY	02/22/2021	225.73		225.73	
		225.730			225.73	
ACCOUNT 1055064603	BUY	02/23/2021	156,667.23		156,667.23	
		156,667.230			156,667.23	
ACCOUNT 1055064550	BUY	02/23/2021	4,929,530.21		4,929,530.21	
		4,929,530.210			4,929,530.21	
ACCOUNT 1055064550	BUY	02/23/2021	278,175.00		278,175.00	
		278,175.000			278,175.00	
ACCOUNT 1055064550	BUY	02/23/2021	3.46		3.46	
		3.460			3.46	
ACCOUNT 1055064603	SEL	02/24/2021	20,672.48		20,672.48	
		20,672.480			20,672.48	
ACCOUNT 1055064550	SEL	02/24/2021	2,412,293.98		2,412,293.98	
		2,412,293.980			2,412,293.98	
ACCOUNT 1055064550	SEL	02/24/2021	2,441.17		2,441.17	
		2,441.170			2,441.17	
ACCOUNT 1055064550	BUY	02/25/2021	769,477.44		769,477.44	
		769,477.440			769,477.44	
ACCOUNT 1055064550	SEL	02/25/2021	419,870.29		419,870.29	
		419,870.290			419,870.29	
ACCOUNT 1055064550	BUY	02/25/2021	93,239.87		93,239.87	
		93,239.870			93,239.87	
ACCOUNT 1055064603	BUY	02/26/2021	367,580.77		367,580.77	
		367,580.770			367,580.77	
ACCOUNT 1055064550	BUY	02/26/2021	790,991.31		790,991.31	
		790,991.310			790,991.31	
ACCOUNT 1055064596	BUY	02/26/2021	702,069.10		702,069.10	
		702,069.100			702,069.10	
ACCOUNT 1055064550	BUY	02/26/2021	148,343.46		148,343.46	
		148,343.460			148,343.46	
ACCOUNT 1055064550	BUY	02/26/2021	3,227.01		3,227.01	
		3,227.010			3,227.01	
ACCOUNT 1055064541	SEL	03/01/2021	17.75		17.75	
		17.750			17.75	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY ASSET		VALUATION		917,598,423.21 THRESHOLD		45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 38142B500 GOLDMAN SACHS FINANCIAL SQUARE FUNDS-TREASURY INSTRUMENTS-IN						
ACCOUNT 1055052019	BUY	03/01/2021 0.330	0.33		0.33	
ACCOUNT 1055064480	BUY	03/01/2021 24.860	24.86		24.86	
ACCOUNT 1055064578	BUY	03/01/2021 0.240	0.24		0.24	
ACCOUNT 1055088785	BUY	03/01/2021 0.010	0.01		0.01	
ACCOUNT 1055064603	SEL	03/01/2021 178,500.620	178,500.62		178,500.62	
ACCOUNT 1055064596	BUY	03/01/2021 410,920.970	410,920.97		410,920.97	
ACCOUNT 1055064550	SEL	03/01/2021 9,326,262.110	9,326,262.11		9,326,262.11	
ACCOUNT 1055064550	BUY	03/01/2021 5,226.510	5,226.51		5,226.51	
ACCOUNT 1055064603	SEL	03/02/2021 53,366.020	53,366.02		53,366.02	
ACCOUNT 1055064596	SEL	03/02/2021 645,507.990	645,507.99		645,507.99	
ACCOUNT 1055064550	SEL	03/02/2021 3,578.140	3,578.14		3,578.14	
ACCOUNT 1055064596	SEL	03/03/2021 368,295.450	368,295.45		368,295.45	
ACCOUNT 1055064603	SEL	03/03/2021 209,189.930	209,189.93		209,189.93	
ACCOUNT 1055064550	BUY	03/03/2021 518,658.490	518,658.49		518,658.49	
ACCOUNT 1055064550	BUY	03/03/2021 71,200.770	71,200.77		71,200.77	
ACCOUNT 1055064550	BUY	03/03/2021 47.940	47.94		47.94	
ACCOUNT 1055064480	SEL	03/04/2021 1,883.000	1,883.00		1,883.00	
ACCOUNT 1055064578	BUY	03/04/2021 1,883.000	1,883.00		1,883.00	
ACCOUNT 1055064603	SEL	03/04/2021 24,273.360	24,273.36		24,273.36	
ACCOUNT 1055064550	BUY	03/04/2021 20,044.430	20,044.43		20,044.43	
ACCOUNT 1055064550	SEL	03/04/2021 4,281.220	4,281.22		4,281.22	
ACCOUNT 1055064596	BUY	03/05/2021 15,942.700	15,942.70		15,942.70	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY ASSET		VALUATION		917,598,423.21 THRESHOLD		45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 38142B500 GOLDMAN SACHS FINANCIAL SQUARE FUNDS-TREASURY INSTRUMENTS-IN						
ACCOUNT 1055064578	SEL	03/05/2021 1,883.000	1,883.00		1,883.00 1,883.00	
ACCOUNT 1055064603	SEL	03/05/2021 15,500.340	15,500.34		15,500.34 15,500.34	
ACCOUNT 1055064550	SEL	03/05/2021 331,726.170	331,726.17		331,726.17 331,726.17	
ACCOUNT 1055064550	SEL	03/05/2021 7,156.280	7,156.28		7,156.28 7,156.28	
ACCOUNT 1055064550	BUY	03/05/2021 424.250	424.25		424.25 424.25	
ACCOUNT 1055064550	BUY	03/08/2021 3,156.280	3,156.28		3,156.28 3,156.28	
ACCOUNT 1055064550	BUY	03/08/2021 72,198.810	72,198.81		72,198.81 72,198.81	
ACCOUNT 1055064603	SEL	03/08/2021 41,593.180	41,593.18		41,593.18 41,593.18	
ACCOUNT 1055064596	BUY	03/08/2021 226,236.730	226,236.73		226,236.73 226,236.73	
ACCOUNT 1055064550	SEL	03/09/2021 613,065.790	613,065.79		613,065.79 613,065.79	
ACCOUNT 1055064596	BUY	03/09/2021 96,091.910	96,091.91		96,091.91 96,091.91	
ACCOUNT 1055064603	SEL	03/09/2021 96,601.710	96,601.71		96,601.71 96,601.71	
ACCOUNT 1055064550	BUY	03/09/2021 315,190.320	315,190.32		315,190.32 315,190.32	
ACCOUNT 1055064603	SEL	03/10/2021 9,095.340	9,095.34		9,095.34 9,095.34	
ACCOUNT 1055064596	BUY	03/10/2021 109,023.640	109,023.64		109,023.64 109,023.64	
ACCOUNT 1055064550	BUY	03/10/2021 105,369.460	105,369.46		105,369.46 105,369.46	
ACCOUNT 1055064550	BUY	03/10/2021 4,453.140	4,453.14		4,453.14 4,453.14	
ACCOUNT 1055064603	SEL	03/11/2021 9,542.130	9,542.13		9,542.13 9,542.13	
ACCOUNT 1055064596	BUY	03/11/2021 290,666.110	290,666.11		290,666.11 290,666.11	
ACCOUNT 1055064550	BUY	03/11/2021 82,237.040	82,237.04		82,237.04 82,237.04	
ACCOUNT 1055064550	BUY	03/11/2021 128,449.220	128,449.22		128,449.22 128,449.22	
ACCOUNT 1055064603	SEL	03/12/2021 10,901.810	10,901.81		10,901.81 10,901.81	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY ASSET		VALUATION		917,598,423.21 THRESHOLD		45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 38142B500 GOLDMAN SACHS FINANCIAL SQUARE FUNDS-TREASURY INSTRUMENTS-IN						
ACCOUNT 1055064550	BUY	03/12/2021	8,212.88		8,212.88	
		8,212.880			8,212.88	
ACCOUNT 1055064603	BUY	03/15/2021	154,623.24		154,623.24	
		154,623.240			154,623.24	
ACCOUNT 1055064550	BUY	03/15/2021	202,997.55		202,997.55	
		202,997.550			202,997.55	
ACCOUNT 1055064550	SEL	03/15/2021	16,671.86		16,671.86	
		16,671.860			16,671.86	
ACCOUNT 1055064550	BUY	03/15/2021	1,786.96		1,786.96	
		1,786.960			1,786.96	
ACCOUNT 1055064603	SEL	03/16/2021	2,718.63		2,718.63	
		2,718.630			2,718.63	
ACCOUNT 1055064550	SEL	03/16/2021	271,851.91		271,851.91	
		271,851.910			271,851.91	
ACCOUNT 1055064550	BUY	03/16/2021	265,534.09		265,534.09	
		265,534.090			265,534.09	
ACCOUNT 1055064550	SEL	03/17/2021	497,023.86		497,023.86	
		497,023.860			497,023.86	
ACCOUNT 1055064603	SEL	03/17/2021	58,756.01		58,756.01	
		58,756.010			58,756.01	
ACCOUNT 1055064550	SEL	03/17/2021	2,015.46		2,015.46	
		2,015.460			2,015.46	
ACCOUNT 1055064550	BUY	03/17/2021	209.70		209.70	
		209.700			209.70	
ACCOUNT 1055064603	SEL	03/18/2021	14,921.57		14,921.57	
		14,921.570			14,921.57	
ACCOUNT 1055064550	SEL	03/18/2021	229,096.77		229,096.77	
		229,096.770			229,096.77	
ACCOUNT 1055064550	SEL	03/18/2021	7,364.83		7,364.83	
		7,364.830			7,364.83	
ACCOUNT 1055064603	SEL	03/19/2021	38,597.64		38,597.64	
		38,597.640			38,597.64	
ACCOUNT 1055064550	BUY	03/19/2021	2,205,310.44		2,205,310.44	
		2,205,310.440			2,205,310.44	
ACCOUNT 1055064550	SEL	03/19/2021	62,358.13		62,358.13	
		62,358.130			62,358.13	
ACCOUNT 1055064603	SEL	03/22/2021	39,336.49		39,336.49	
		39,336.490			39,336.49	
ACCOUNT 1055064550	BUY	03/22/2021	666,013.21		666,013.21	
		666,013.210			666,013.21	
ACCOUNT 1055064550	BUY	03/22/2021	2,640.64		2,640.64	
		2,640.640			2,640.64	
ACCOUNT 1055064550	BUY	03/22/2021	216.69		216.69	
		216.690			216.69	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY ASSET		VALUATION		917,598,423.21 THRESHOLD		45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 38142B500 GOLDMAN SACHS FINANCIAL SQUARE FUNDS-TREASURY INSTRUMENTS-IN						
ACCOUNT 1055064550	SEL	03/23/2021	165,156.37		165,156.37	
		165,156.370			165,156.37	
ACCOUNT 1055064603	SEL	03/23/2021	24,388.66		24,388.66	
		24,388.660			24,388.66	
ACCOUNT 1055064550	BUY	03/23/2021	347,021.30		347,021.30	
		347,021.300			347,021.30	
ACCOUNT 1055064603	BUY	03/24/2021	117,079.54		117,079.54	
		117,079.540			117,079.54	
ACCOUNT 1055064550	BUY	03/24/2021	1,221,690.49		1,221,690.49	
		1,221,690.490			1,221,690.49	
ACCOUNT 1055064550	BUY	03/24/2021	346,973.70		346,973.70	
		346,973.700			346,973.70	
ACCOUNT 1055064603	SEL	03/25/2021	33,516.01		33,516.01	
		33,516.010			33,516.01	
ACCOUNT 1055064550	BUY	03/25/2021	1,040,901.33		1,040,901.33	
		1,040,901.330			1,040,901.33	
ACCOUNT 1055064550	BUY	03/25/2021	1,414,003.21		1,414,003.21	
		1,414,003.210			1,414,003.21	
ACCOUNT 1055064550	BUY	03/25/2021	88,247.69		88,247.69	
		88,247.690			88,247.69	
ACCOUNT 1055064603	SEL	03/26/2021	24,071.86		24,071.86	
		24,071.860			24,071.86	
ACCOUNT 1055064550	BUY	03/26/2021	480,906.39		480,906.39	
		480,906.390			480,906.39	
ACCOUNT 1055064550	BUY	03/26/2021	269.86		269.86	
		269.860			269.86	
ACCOUNT 1055064603	BUY	03/29/2021	1,598.04		1,598.04	
		1,598.040			1,598.04	
ACCOUNT 1055064550	BUY	03/29/2021	732,449.69		732,449.69	
		732,449.690			732,449.69	
ACCOUNT 1055064550	SEL	03/29/2021	3,345.49		3,345.49	
		3,345.490			3,345.49	
ACCOUNT 1055064603	SEL	03/30/2021	9,022.02		9,022.02	
		9,022.020			9,022.02	
ACCOUNT 1055064550	BUY	03/30/2021	378,253.83		378,253.83	
		378,253.830			378,253.83	
ACCOUNT 1055064550	SEL	03/30/2021	12,220.42		12,220.42	
		12,220.420			12,220.42	
ACCOUNT 1055064550	BUY	03/30/2021	196.26		196.26	
		196.260			196.26	
ACCOUNT 1055064603	SEL	03/31/2021	36,065.27		36,065.27	
		36,065.270			36,065.27	
ACCOUNT 1055064550	SEL	03/31/2021	7,358,729.95		7,358,729.95	
		7,358,729.950			7,358,729.95	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY ASSET		VALUATION		917,598,423.21 THRESHOLD		45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 38142B500 GOLDMAN SACHS FINANCIAL SQUARE FUNDS-TREASURY INSTRUMENTS-IN						
ACCOUNT 1055064550	BUY	03/31/2021	3,968.72		3,968.72	
		3,968.720			3,968.72	
ACCOUNT 1055064596	BUY	04/01/2021	7.29		7.29	
		7.290			7.29	
ACCOUNT 1055088785	BUY	04/01/2021	0.01		0.01	
		0.010			0.01	
ACCOUNT 1055064603	BUY	04/01/2021	1,141.83		1,141.83	
		1,141.830			1,141.83	
ACCOUNT 1055064550	SEL	04/01/2021	512,605.59		512,605.59	
		512,605.590			512,605.59	
ACCOUNT 1055064550	SEL	04/01/2021	4,343.72		4,343.72	
		4,343.720			4,343.72	
ACCOUNT 1055064550	BUY	04/05/2021	311,383.44		311,383.44	
		311,383.440			311,383.44	
ACCOUNT 1055064550	BUY	04/06/2021	93.78		93.78	
		93.780			93.78	
ACCOUNT 1055064603	SEL	04/06/2021	3,306.71		3,306.71	
		3,306.710			3,306.71	
ACCOUNT 1055064550	SEL	04/07/2021	488,545.45		488,545.45	
		488,545.450			488,545.45	
ACCOUNT 1055064603	SEL	04/07/2021	62,083.65		62,083.65	
		62,083.650			62,083.65	
ACCOUNT 1055064550	BUY	04/07/2021	5,874.00		5,874.00	
		5,874.000			5,874.00	
ACCOUNT 1055064550	BUY	04/07/2021	12,797.86		12,797.86	
		12,797.860			12,797.86	
ACCOUNT 1055064550	SEL	04/08/2021	2,359.36		2,359.36	
		2,359.360			2,359.36	
ACCOUNT 1055064596	BUY	04/08/2021	179,425.62		179,425.62	
		179,425.620			179,425.62	
ACCOUNT 1055064603	BUY	04/08/2021	107,164.68		107,164.68	
		107,164.680			107,164.68	
ACCOUNT 1055064596	BUY	04/09/2021	125,001.65		125,001.65	
		125,001.650			125,001.65	
ACCOUNT 1055064550	SEL	04/09/2021	214,895.51		214,895.51	
		214,895.510			214,895.51	
ACCOUNT 1055064603	BUY	04/09/2021	6,654.57		6,654.57	
		6,654.570			6,654.57	
ACCOUNT 1055064550	BUY	04/09/2021	229,164.65		229,164.65	
		229,164.650			229,164.65	
ACCOUNT 1055064603	BUY	04/12/2021	24,466.61		24,466.61	
		24,466.610			24,466.61	
ACCOUNT 1055064550	SEL	04/12/2021	315.65		315.65	
		315.650			315.65	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY ASSET		VALUATION		917,598,423.21 THRESHOLD		45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 38142B500 GOLDMAN SACHS FINANCIAL SQUARE FUNDS-TREASURY INSTRUMENTS-IN						
ACCOUNT 1055064603	BUY	04/13/2021	23,179.81		23,179.81	
		23,179.810			23,179.81	
ACCOUNT 1055064550	SEL	04/13/2021	42,083.96		42,083.96	
		42,083.960			42,083.96	
ACCOUNT 1055064550	SEL	04/13/2021	1,190.13		1,190.13	
		1,190.130			1,190.13	
ACCOUNT 1055064603	SEL	04/14/2021	34,997.44		34,997.44	
		34,997.440			34,997.44	
ACCOUNT 1055064550	SEL	04/14/2021	633,658.49		633,658.49	
		633,658.490			633,658.49	
ACCOUNT 1055064550	BUY	04/14/2021	885,618.90		885,618.90	
		885,618.900			885,618.90	
ACCOUNT 1055064603	SEL	04/15/2021	60,824.71		60,824.71	
		60,824.710			60,824.71	
ACCOUNT 1055064550	BUY	04/15/2021	234,940.88		234,940.88	
		234,940.880			234,940.88	
ACCOUNT 1055064550	SEL	04/15/2021	75.56		75.56	
		75.560			75.56	
ACCOUNT 1055064603	BUY	04/16/2021	36,906.61		36,906.61	
		36,906.610			36,906.61	
ACCOUNT 1055064550	SEL	04/16/2021	393,654.48		393,654.48	
		393,654.480			393,654.48	
ACCOUNT 1055064550	BUY	04/16/2021	405,754.68		405,754.68	
		405,754.680			405,754.68	
ACCOUNT 1055064550	BUY	04/16/2021	197.73		197.73	
		197.730			197.73	
ACCOUNT 1055064596	BUY	04/19/2021	3,127.59		3,127.59	
		3,127.590			3,127.59	
ACCOUNT 1055064603	BUY	04/19/2021	1,807.10		1,807.10	
		1,807.100			1,807.10	
ACCOUNT 1055064550	SEL	04/19/2021	35,761.25		35,761.25	
		35,761.250			35,761.25	
ACCOUNT 1055064550	BUY	04/19/2021	33,383.84		33,383.84	
		33,383.840			33,383.84	
ACCOUNT 1055064550	BUY	04/19/2021	5,149.13		5,149.13	
		5,149.130			5,149.13	
ACCOUNT 1055064550	BUY	04/20/2021	159,486.91		159,486.91	
		159,486.910			159,486.91	
ACCOUNT 1055064550	SEL	04/20/2021	3,082.89		3,082.89	
		3,082.890			3,082.89	
ACCOUNT 1055064550	BUY	04/20/2021	82.68		82.68	
		82.680			82.68	
ACCOUNT 1055064603	BUY	04/21/2021	214,880.18		214,880.18	
		214,880.180			214,880.18	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY ASSET		VALUATION		917,598,423.21 THRESHOLD		45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 38142B500 GOLDMAN SACHS FINANCIAL SQUARE FUNDS-TREASURY INSTRUMENTS-IN						
ACCOUNT 1055064550	SEL	04/21/2021 43,075.200	43,075.20		43,075.20	
ACCOUNT 1055064550	BUY	04/21/2021 41,152.050	41,152.05		41,152.05	
ACCOUNT 1055064550	SEL	04/22/2021 6,347.070	6,347.07		6,347.07	
ACCOUNT 1055064550	SEL	04/22/2021 593.780	593.78		593.78	
ACCOUNT 1055064603	BUY	04/22/2021 68,171.070	68,171.07		68,171.07	
ACCOUNT 1055064550	BUY	04/22/2021 212.580	212.58		212.58	
ACCOUNT 1055064550	BUY	04/23/2021 182,744.720	182,744.72		182,744.72	
ACCOUNT 1055064603	SEL	04/23/2021 7,881.610	7,881.61		7,881.61	
ACCOUNT 1055064603	SEL	04/26/2021 42,895.880	42,895.88		42,895.88	
ACCOUNT 1055064550	BUY	04/26/2021 1,460,337.750	1,460,337.75		1,460,337.75	
ACCOUNT 1055064550	SEL	04/26/2021 1,109.360	1,109.36		1,109.36	
ACCOUNT 1055064550	BUY	04/26/2021 256,683.530	256,683.53		256,683.53	
ACCOUNT 1055064603	SEL	04/27/2021 92,695.430	92,695.43		92,695.43	
ACCOUNT 1055064550	BUY	04/27/2021 3,086,643.990	3,086,643.99		3,086,643.99	
ACCOUNT 1055064550	BUY	04/27/2021 2,546,186.790	2,546,186.79		2,546,186.79	
ACCOUNT 1055064550	BUY	04/28/2021 1,004,568.340	1,004,568.34		1,004,568.34	
ACCOUNT 1055064550	SEL	04/28/2021 6,859.360	6,859.36		6,859.36	
ACCOUNT 1055064603	SEL	04/28/2021 74,434.620	74,434.62		74,434.62	
ACCOUNT 1055064550	SEL	04/28/2021 589.370	589.37		589.37	
ACCOUNT 1055064550	SEL	04/29/2021 374,987.680	374,987.68		374,987.68	
ACCOUNT 1055064550	SEL	04/29/2021 953.140	953.14		953.14	
ACCOUNT 1055064603	BUY	04/29/2021 51,622.400	51,622.40		51,622.40	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY ASSET		VALUATION		917,598,423.21 THRESHOLD		45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 38142B500 GOLDMAN SACHS FINANCIAL SQUARE FUNDS-TREASURY INSTRUMENTS-IN						
ACCOUNT 1055064603	SEL	04/30/2021 22,081.870	22,081.87		22,081.87 22,081.87	
ACCOUNT 1055064550	SEL	04/30/2021 7,532,386.310	7,532,386.31		7,532,386.31 7,532,386.31	
ACCOUNT 1055064550	SEL	04/30/2021 1,307.750	1,307.75		1,307.75 1,307.75	
ACCOUNT 1055064550	BUY	04/30/2021 3.440	3.44		3.44 3.44	
ACCOUNT 1055088785	BUY	05/03/2021 0.010	0.01		0.01 0.01	
ACCOUNT 1055064596	BUY	05/03/2021 262,375.110	262,375.11		262,375.11 262,375.11	
ACCOUNT 1055064550	SEL	05/03/2021 976,486.390	976,486.39		976,486.39 976,486.39	
ACCOUNT 1055064603	BUY	05/03/2021 40,555.190	40,555.19		40,555.19 40,555.19	
ACCOUNT 1055064550	BUY	05/03/2021 66,899.190	66,899.19		66,899.19 66,899.19	
ACCOUNT 1055064550	BUY	05/04/2021 2,281.220	2,281.22		2,281.22 2,281.22	
ACCOUNT 1055064603	SEL	05/04/2021 22,516.320	22,516.32		22,516.32 22,516.32	
ACCOUNT 1055064596	BUY	05/04/2021 323,218.910	323,218.91		323,218.91 323,218.91	
ACCOUNT 1055064596	BUY	05/05/2021 82,373.010	82,373.01		82,373.01 82,373.01	
ACCOUNT 1055064550	SEL	05/05/2021 59,713.320	59,713.32		59,713.32 59,713.32	
ACCOUNT 1055064603	BUY	05/06/2021 17.260	17.26		17.26 17.26	
ACCOUNT 1055064550	BUY	05/06/2021 971,349.150	971,349.15		971,349.15 971,349.15	
ACCOUNT 1055064550	BUY	05/06/2021 984.360	984.36		984.36 984.36	
ACCOUNT 1055064596	BUY	05/06/2021 80,658.620	80,658.62		80,658.62 80,658.62	
ACCOUNT 1055064550	BUY	05/07/2021 204,415.740	204,415.74		204,415.74 204,415.74	
ACCOUNT 1055064550	BUY	05/07/2021 2,828.140	2,828.14		2,828.14 2,828.14	
ACCOUNT 1055064596	SEL	05/07/2021 73,280.390	73,280.39		73,280.39 73,280.39	
ACCOUNT 1055064550	SEL	05/10/2021 5,906.220	5,906.22		5,906.22 5,906.22	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY ASSET		VALUATION		917,598,423.21 THRESHOLD		45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 38142B500 GOLDMAN SACHS FINANCIAL SQUARE FUNDS-TREASURY INSTRUMENTS-IN						
ACCOUNT 1055064603	SEL	05/10/2021 27,357.190	27,357.19		27,357.19	
ACCOUNT 1055064550	BUY	05/10/2021 349.460	349.46		349.46	
ACCOUNT 1055064596	SEL	05/10/2021 353,243.750	353,243.75		353,243.75	
ACCOUNT 1055064550	SEL	05/11/2021 5,580.770	5,580.77		5,580.77	
ACCOUNT 1055064596	BUY	05/11/2021 46,817.710	46,817.71		46,817.71	
ACCOUNT 1055064603	BUY	05/12/2021 397.750	397.75		397.75	
ACCOUNT 1055064550	BUY	05/12/2021 157,964.430	157,964.43		157,964.43	
ACCOUNT 1055064596	BUY	05/12/2021 85,291.290	85,291.29		85,291.29	
ACCOUNT 1055064550	SEL	05/12/2021 4,687.500	4,687.50		4,687.50	
ACCOUNT 1055064596	BUY	05/13/2021 48,721.200	48,721.20		48,721.20	
ACCOUNT 1055064550	SEL	05/13/2021 1,134,321.380	1,134,321.38		1,134,321.38	
ACCOUNT 1055064550	BUY	05/13/2021 877,672.890	877,672.89		877,672.89	
ACCOUNT 1055064550	SEL	05/13/2021 196.190	196.19		196.19	
ACCOUNT 1055064603	BUY	05/14/2021 4,958.300	4,958.30		4,958.30	
ACCOUNT 1055064550	BUY	05/14/2021 910,679.580	910,679.58		910,679.58	
ACCOUNT 1055064596	BUY	05/14/2021 9,996.170	9,996.17		9,996.17	
ACCOUNT 1055064550	BUY	05/14/2021 1,148,934.580	1,148,934.58		1,148,934.58	
ACCOUNT 1055064603	BUY	05/17/2021 521.700	521.70		521.70	
ACCOUNT 1055064596	BUY	05/17/2021 38,012.860	38,012.86		38,012.86	
ACCOUNT 1055064550	SEL	05/17/2021 1,858,142.680	1,858,142.68		1,858,142.68	
ACCOUNT 1055064550	BUY	05/17/2021 12,540.040	12,540.04		12,540.04	
ACCOUNT 1055064550	BUY	05/17/2021 10,345.010	10,345.01		10,345.01	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY ASSET		VALUATION		917,598,423.21 THRESHOLD		45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 38142B500 GOLDMAN SACHS FINANCIAL SQUARE FUNDS-TREASURY INSTRUMENTS-IN						
ACCOUNT 1055064596	BUY	05/18/2021 92,638.830	92,638.83		92,638.83	
ACCOUNT 1055064603	BUY	05/18/2021 29,361.840	29,361.84		29,361.84	
ACCOUNT 1055064550	BUY	05/18/2021 22,119.630	22,119.63		22,119.63	
ACCOUNT 1055064550	BUY	05/18/2021 31,404.850	31,404.85		31,404.85	
ACCOUNT 1055064550	BUY	05/18/2021 5,479.480	5,479.48		5,479.48	
ACCOUNT 1055064596	BUY	05/19/2021 66,716.180	66,716.18		66,716.18	
ACCOUNT 1055064603	BUY	05/19/2021 17,799.590	17,799.59		17,799.59	
ACCOUNT 1055064550	SEL	05/19/2021 5,436.570	5,436.57		5,436.57	
ACCOUNT 1055064550	BUY	05/19/2021 4,904.710	4,904.71		4,904.71	
ACCOUNT 1055064603	SEL	05/20/2021 27,437.130	27,437.13		27,437.13	
ACCOUNT 1055064550	BUY	05/20/2021 81,176.810	81,176.81		81,176.81	
ACCOUNT 1055064550	SEL	05/20/2021 313,331.360	313,331.36		313,331.36	
ACCOUNT 1055064603	BUY	05/21/2021 112,392.150	112,392.15		112,392.15	
ACCOUNT 1055064550	BUY	05/21/2021 1,391,231.570	1,391,231.57		1,391,231.57	
ACCOUNT 1055064550	BUY	05/21/2021 1,159,780.820	1,159,780.82		1,159,780.82	
ACCOUNT 1055064603	SEL	05/24/2021 36,771.070	36,771.07		36,771.07	
ACCOUNT 1055064550	SEL	05/24/2021 208,895.880	208,895.88		208,895.88	
ACCOUNT 1055064550	BUY	05/24/2021 1,978.250	1,978.25		1,978.25	
ACCOUNT 1055064603	SEL	05/25/2021 4,334.830	4,334.83		4,334.83	
ACCOUNT 1055064550	BUY	05/25/2021 1,613,523.180	1,613,523.18		1,613,523.18	
ACCOUNT 1055064550	BUY	05/25/2021 888,769.930	888,769.93		888,769.93	
ACCOUNT 1055064550	BUY	05/25/2021 177,354.890	177,354.89		177,354.89	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY ASSET		VALUATION		917,598,423.21 THRESHOLD		45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 38142B500 GOLDMAN SACHS FINANCIAL SQUARE FUNDS-TREASURY INSTRUMENTS-IN						
ACCOUNT 1055064603	BUY	05/26/2021 2,197.350	2,197.35		2,197.35	
ACCOUNT 1055064550	BUY	05/26/2021 2,080,448.490	2,080,448.49		2,080,448.49	
ACCOUNT 1055064550	BUY	05/26/2021 341,984.910	341,984.91		341,984.91	
ACCOUNT 1055064550	SEL	05/26/2021 81.420	81.42		81.42	
ACCOUNT 1055064550	SEL	05/27/2021 54,545.580	54,545.58		54,545.58	
ACCOUNT 1055064550	SEL	05/27/2021 273.980	273.98		273.98	
ACCOUNT 1055064603	SEL	05/27/2021 117,563.610	117,563.61		117,563.61	
ACCOUNT 1055064603	BUY	05/28/2021 16,672.530	16,672.53		16,672.53	
ACCOUNT 1055064550	BUY	05/28/2021 854,117.240	854,117.24		854,117.24	
ACCOUNT 1055064550	BUY	05/28/2021 417,385.620	417,385.62		417,385.62	
ACCOUNT 1055088785	BUY	06/01/2021 0.010	0.01		0.01	
ACCOUNT 1055064596	BUY	06/01/2021 12,092.200	12,092.20		12,092.20	
ACCOUNT 1055064603	SEL	06/01/2021 21,626.000	21,626.00		21,626.00	
ACCOUNT 1055064550	SEL	06/01/2021 9,702,324.740	9,702,324.74		9,702,324.74	
ACCOUNT 1055064550	BUY	06/01/2021 257,785.600	257,785.60		257,785.60	
ACCOUNT 1055064603	BUY	06/02/2021 40,535.150	40,535.15		40,535.15	
ACCOUNT 1055064550	SEL	06/02/2021 286,572.100	286,572.10		286,572.10	
ACCOUNT 1055064550	SEL	06/02/2021 3,007.800	3,007.80		3,007.80	
ACCOUNT 1055064603	SEL	06/03/2021 12,079.800	12,079.80		12,079.80	
ACCOUNT 1055064550	BUY	06/03/2021 376,049.210	376,049.21		376,049.21	
ACCOUNT 1055064550	BUY	06/03/2021 526,434.120	526,434.12		526,434.12	
ACCOUNT 1055064603	SEL	06/04/2021 11,435.680	11,435.68		11,435.68	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY ASSET		VALUATION		917,598,423.21 THRESHOLD		45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 38142B500 GOLDMAN SACHS FINANCIAL SQUARE FUNDS-TREASURY INSTRUMENTS-IN						
ACCOUNT 1055064550	SEL	06/04/2021	7,785.26		7,785.26	
		7,785.260			7,785.26	
ACCOUNT 1055064550	SEL	06/04/2021	1,621.89		1,621.89	
		1,621.890			1,621.89	
ACCOUNT 1055064550	BUY	06/07/2021	78,092.34		78,092.34	
		78,092.340			78,092.34	
ACCOUNT 1055064550	BUY	06/07/2021	78,955.91		78,955.91	
		78,955.910			78,955.91	
ACCOUNT 1055064603	BUY	06/08/2021	2,269.92		2,269.92	
		2,269.920			2,269.92	
ACCOUNT 1055064550	BUY	06/08/2021	56,147.01		56,147.01	
		56,147.010			56,147.01	
ACCOUNT 1055064550	BUY	06/08/2021	7,822.07		7,822.07	
		7,822.070			7,822.07	
ACCOUNT 1055064550	BUY	06/09/2021	70,345.02		70,345.02	
		70,345.020			70,345.02	
ACCOUNT 1055064550	BUY	06/09/2021	5,632.80		5,632.80	
		5,632.800			5,632.80	
ACCOUNT 1055064603	BUY	06/10/2021	1,803.66		1,803.66	
		1,803.660			1,803.66	
ACCOUNT 1055064550	BUY	06/10/2021	762,960.32		762,960.32	
		762,960.320			762,960.32	
ACCOUNT 1055064550	BUY	06/10/2021	27,506.22		27,506.22	
		27,506.220			27,506.22	
ACCOUNT 1055064550	SEL	06/11/2021	512,912.35		512,912.35	
		512,912.350			512,912.35	
ACCOUNT 1055064550	BUY	06/11/2021	2,532.88		2,532.88	
		2,532.880			2,532.88	
ACCOUNT 1055064603	BUY	06/11/2021	181,064.32		181,064.32	
		181,064.320			181,064.32	
ACCOUNT 1055064603	SEL	06/14/2021	13,699.48		13,699.48	
		13,699.480			13,699.48	
ACCOUNT 1055064550	SEL	06/14/2021	1,040,246.12		1,040,246.12	
		1,040,246.120			1,040,246.12	
ACCOUNT 1055064550	BUY	06/14/2021	516,630.77		516,630.77	
		516,630.770			516,630.77	
ACCOUNT 1055064603	BUY	06/15/2021	253,281.64		253,281.64	
		253,281.640			253,281.64	
ACCOUNT 1055064550	BUY	06/15/2021	936,765.69		936,765.69	
		936,765.690			936,765.69	
ACCOUNT 1055064550	SEL	06/15/2021	747,753.84		747,753.84	
		747,753.840			747,753.84	
ACCOUNT 1055064550	SEL	06/15/2021	9,230.35		9,230.35	
		9,230.350			9,230.35	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY ASSET		VALUATION		917,598,423.21 THRESHOLD		45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 38142B500 GOLDMAN SACHS FINANCIAL SQUARE FUNDS-TREASURY INSTRUMENTS-IN						
ACCOUNT 1055064603	SEL	06/16/2021 38,015.320	38,015.32		38,015.32	
ACCOUNT 1055064550	BUY	06/16/2021 184,032.240	184,032.24		184,032.24	
ACCOUNT 1055064550	BUY	06/16/2021 230,699.480	230,699.48		230,699.48	
ACCOUNT 1055064550	SEL	06/16/2021 248,845.720	248,845.72		248,845.72	
ACCOUNT 1055064603	SEL	06/17/2021 2,191.980	2,191.98		2,191.98	
ACCOUNT 1055064550	SEL	06/17/2021 378,825.140	378,825.14		378,825.14	
ACCOUNT 1055064550	BUY	06/17/2021 242,551.310	242,551.31		242,551.31	
ACCOUNT 1055064603	BUY	06/18/2021 1,379.990	1,379.99		1,379.99	
ACCOUNT 1055064550	SEL	06/18/2021 107,120.850	107,120.85		107,120.85	
ACCOUNT 1055064550	BUY	06/18/2021 18,960.410	18,960.41		18,960.41	
ACCOUNT 1055064550	BUY	06/21/2021 551,017.380	551,017.38		551,017.38	
ACCOUNT 1055064550	BUY	06/21/2021 57,936.850	57,936.85		57,936.85	
ACCOUNT 1055064550	BUY	06/22/2021 479,911.540	479,911.54		479,911.54	
ACCOUNT 1055064550	BUY	06/22/2021 275,469.610	275,469.61		275,469.61	
ACCOUNT 1055073176	BUY	06/23/2021 701,250.000	701,250.00		701,250.00	
ACCOUNT 1055064550	SEL	06/23/2021 245,210.260	245,210.26		245,210.26	
ACCOUNT 1055064550	BUY	06/23/2021 352,803.090	352,803.09		352,803.09	
ACCOUNT 1055064550	SEL	06/24/2021 116,193.310	116,193.31		116,193.31	
ACCOUNT 1055064603	BUY	06/24/2021 109,942.450	109,942.45		109,942.45	
ACCOUNT 1055064550	SEL	06/24/2021 515.650	515.65		515.65	
ACCOUNT 1055073176	SEL	06/25/2021 701,250.000	701,250.00		701,250.00	
ACCOUNT 1055064603	BUY	06/25/2021 34,476.820	34,476.82		34,476.82	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY ASSET		VALUATION		917,598,423.21 THRESHOLD		45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 38142B500 GOLDMAN SACHS FINANCIAL SQUARE FUNDS-TREASURY INSTRUMENTS-IN						
ACCOUNT 1055064550	BUY	06/25/2021	1,521,290.40		1,521,290.40	
		1,521,290.400			1,521,290.40	
ACCOUNT 1055064550	BUY	06/25/2021	2,695.30		2,695.30	
		2,695.300			2,695.30	
ACCOUNT 1055064550	BUY	06/25/2021	43,284.91		43,284.91	
		43,284.910			43,284.91	
ACCOUNT 1055064550	BUY	06/28/2021	172,054.96		172,054.96	
		172,054.960			172,054.96	
ACCOUNT 1055064603	SEL	06/28/2021	82,279.40		82,279.40	
		82,279.400			82,279.40	
ACCOUNT 1055064550	BUY	06/28/2021	383,025.12		383,025.12	
		383,025.120			383,025.12	
ACCOUNT 1055064550	BUY	06/28/2021	1,027.55		1,027.55	
		1,027.550			1,027.55	
ACCOUNT 1055064603	SEL	06/29/2021	65,304.92		65,304.92	
		65,304.920			65,304.92	
ACCOUNT 1055064550	BUY	06/29/2021	631,373.33		631,373.33	
		631,373.330			631,373.33	
ACCOUNT 1055064550	BUY	06/29/2021	9,937.50		9,937.50	
		9,937.500			9,937.50	
ACCOUNT 1055064603	BUY	06/30/2021	23,565.70		23,565.70	
		23,565.700			23,565.70	
ACCOUNT 1055064550	SEL	06/30/2021	4,416,909.07		4,416,909.07	
		4,416,909.070			4,416,909.07	
ACCOUNT 1055064550	BUY	06/30/2021	53,156.87		53,156.87	
		53,156.870			53,156.87	
ACCOUNT 1055064596	BUY	07/01/2021	13.01		13.01	
		13.010			13.01	
ACCOUNT 1055073176	BUY	07/01/2021	0.24		0.24	
		0.240			0.24	
ACCOUNT 1055088785	BUY	07/01/2021	0.01		0.01	
		0.010			0.01	
ACCOUNT 1055064550	SEL	07/01/2021	175,031.05		175,031.05	
		175,031.050			175,031.05	
ACCOUNT 1055064550	SEL	07/01/2021	170,676.05		170,676.05	
		170,676.050			170,676.05	
ACCOUNT 1055064603	SEL	07/01/2021	338,751.37		338,751.37	
		338,751.370			338,751.37	
ACCOUNT 1055064550	BUY	07/02/2021	25,212.12		25,212.12	
		25,212.120			25,212.12	
ACCOUNT 1055064596	SEL	07/02/2021	740,016.23		740,016.23	
		740,016.230			740,016.23	
ACCOUNT 1055064550	BUY	07/02/2021	6,428.98		6,428.98	
		6,428.980			6,428.98	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY ASSET		VALUATION		917,598,423.21 THRESHOLD		45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 38142B500 GOLDMAN SACHS FINANCIAL SQUARE FUNDS-TREASURY INSTRUMENTS-IN						
ACCOUNT 1055064603	BUY	07/02/2021	90,404.28		90,404.28	
		90,404.280			90,404.28	
ACCOUNT 1055064596	SEL	07/06/2021	117,433.13		117,433.13	
		117,433.130			117,433.13	
ACCOUNT 1055064550	BUY	07/06/2021	4,560.11		4,560.11	
		4,560.110			4,560.11	
ACCOUNT 1055064603	BUY	07/06/2021	44,846.72		44,846.72	
		44,846.720			44,846.72	
ACCOUNT 1055064550	BUY	07/06/2021	4,773.45		4,773.45	
		4,773.450			4,773.45	
ACCOUNT 1055064596	SEL	07/07/2021	98,379.34		98,379.34	
		98,379.340			98,379.34	
ACCOUNT 1055064550	BUY	07/07/2021	6,922.00		6,922.00	
		6,922.000			6,922.00	
ACCOUNT 1055064603	SEL	07/07/2021	54,686.72		54,686.72	
		54,686.720			54,686.72	
ACCOUNT 1055064480	BUY	07/08/2021	2,000,000.00		2,000,000.00	
		2,000,000.000			2,000,000.00	
ACCOUNT 1055064550	BUY	07/08/2021	524,960.65		524,960.65	
		524,960.650			524,960.65	
ACCOUNT 1055064550	BUY	07/08/2021	8,968.75		8,968.75	
		8,968.750			8,968.75	
ACCOUNT 1055064603	BUY	07/08/2021	7,195.56		7,195.56	
		7,195.560			7,195.56	
ACCOUNT 1055064480	SEL	07/09/2021	2,000,000.00		2,000,000.00	
		2,000,000.000			2,000,000.00	
ACCOUNT 1055064550	BUY	07/09/2021	5,246.50		5,246.50	
		5,246.500			5,246.50	
ACCOUNT 1055064603	BUY	07/09/2021	25,858.22		25,858.22	
		25,858.220			25,858.22	
ACCOUNT 1055064550	SEL	07/12/2021	459,228.12		459,228.12	
		459,228.120			459,228.12	
ACCOUNT 1055064603	SEL	07/12/2021	10,699.63		10,699.63	
		10,699.630			10,699.63	
ACCOUNT 1055064550	SEL	07/12/2021	9,963.57		9,963.57	
		9,963.570			9,963.57	
ACCOUNT 1055064550	BUY	07/12/2021	2,053.40		2,053.40	
		2,053.400			2,053.40	
ACCOUNT 1055064550	SEL	07/13/2021	190,697.01		190,697.01	
		190,697.010			190,697.01	
ACCOUNT 1055064603	SEL	07/13/2021	42,226.33		42,226.33	
		42,226.330			42,226.33	
ACCOUNT 1055064550	SEL	07/13/2021	1,523.45		1,523.45	
		1,523.450			1,523.45	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY ASSET		VALUATION		917,598,423.21 THRESHOLD		45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 38142B500 GOLDMAN SACHS FINANCIAL SQUARE FUNDS-TREASURY INSTRUMENTS-IN						
ACCOUNT 1055064603	SEL	07/14/2021 27,255.470	27,255.47		27,255.47	
ACCOUNT 1055064550	SEL	07/14/2021 751,491.010	751,491.01		751,491.01	
ACCOUNT 1055064550	SEL	07/14/2021 6,117.200	6,117.20		6,117.20	
ACCOUNT 1055064603	SEL	07/15/2021 66,769.800	66,769.80		66,769.80	
ACCOUNT 1055064550	SEL	07/15/2021 92,398.130	92,398.13		92,398.13	
ACCOUNT 1055064550	BUY	07/15/2021 9,415.920	9,415.92		9,415.92	
ACCOUNT 1055064550	BUY	07/15/2021 209.700	209.70		209.70	
ACCOUNT 1055064550	BUY	07/16/2021 1,262.900	1,262.90		1,262.90	
ACCOUNT 1055064603	SEL	07/16/2021 71,364.310	71,364.31		71,364.31	
ACCOUNT 1055064550	BUY	07/16/2021 25,389.150	25,389.15		25,389.15	
ACCOUNT 1055064550	BUY	07/16/2021 4,927.410	4,927.41		4,927.41	
ACCOUNT 1055064596	BUY	07/19/2021 3,127.590	3,127.59		3,127.59	
ACCOUNT 1055064603	BUY	07/19/2021 5,203.940	5,203.94		5,203.94	
ACCOUNT 1055064550	SEL	07/19/2021 2,750.980	2,750.98		2,750.98	
ACCOUNT 1055064550	SEL	07/19/2021 1,292.870	1,292.87		1,292.87	
ACCOUNT 1055064550	BUY	07/19/2021 11,488.620	11,488.62		11,488.62	
ACCOUNT 1055064603	SEL	07/20/2021 65,423.200	65,423.20		65,423.20	
ACCOUNT 1055064550	BUY	07/20/2021 4,948,254.700	4,948,254.70		4,948,254.70	
ACCOUNT 1055064550	BUY	07/20/2021 7,841.580	7,841.58		7,841.58	
ACCOUNT 1055064550	BUY	07/20/2021 1,460.360	1,460.36		1,460.36	
ACCOUNT 1055064603	SEL	07/21/2021 3,463.810	3,463.81		3,463.81	
ACCOUNT 1055064550	SEL	07/21/2021 3,650,911.310	3,650,911.31		3,650,911.31	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY ASSET		VALUATION		917,598,423.21 THRESHOLD		45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 38142B500 GOLDMAN SACHS FINANCIAL SQUARE FUNDS-TREASURY INSTRUMENTS-IN						
ACCOUNT 1055064550	BUY	07/21/2021 12,331.640	12,331.64		12,331.64 12,331.64	
ACCOUNT 1055064550	SEL	07/22/2021 8,056.490	8,056.49		8,056.49 8,056.49	
ACCOUNT 1055064596	BUY	07/22/2021 437,312.700	437,312.70		437,312.70 437,312.70	
ACCOUNT 1055064603	BUY	07/22/2021 157,081.080	157,081.08		157,081.08 157,081.08	
ACCOUNT 1055064596	BUY	07/23/2021 104,733.160	104,733.16		104,733.16 104,733.16	
ACCOUNT 1055064603	BUY	07/23/2021 51,825.200	51,825.20		51,825.20 51,825.20	
ACCOUNT 1055064550	BUY	07/23/2021 1,870,337.410	1,870,337.41		1,870,337.41 1,870,337.41	
ACCOUNT 1055064550	BUY	07/23/2021 1,020,258.230	1,020,258.23		1,020,258.23 1,020,258.23	
ACCOUNT 1055064596	BUY	07/26/2021 522,790.040	522,790.04		522,790.04 522,790.04	
ACCOUNT 1055064603	BUY	07/26/2021 13,885.420	13,885.42		13,885.42 13,885.42	
ACCOUNT 1055064603	BUY	07/26/2021 65,836.750	65,836.75		65,836.75 65,836.75	
ACCOUNT 1055064550	BUY	07/26/2021 1,438,100.040	1,438,100.04		1,438,100.04 1,438,100.04	
ACCOUNT 1055064550	BUY	07/26/2021 437,761.760	437,761.76		437,761.76 437,761.76	
ACCOUNT 1055064550	BUY	07/26/2021 285,653.570	285,653.57		285,653.57 285,653.57	
ACCOUNT 1055064596	BUY	07/27/2021 49,480.380	49,480.38		49,480.38 49,480.38	
ACCOUNT 1055064550	SEL	07/27/2021 35,165.910	35,165.91		35,165.91 35,165.91	
ACCOUNT 1055064603	SEL	07/27/2021 66,489.270	66,489.27		66,489.27 66,489.27	
ACCOUNT 1055064550	BUY	07/27/2021 22,776.130	22,776.13		22,776.13 22,776.13	
ACCOUNT 1055064550	BUY	07/27/2021 8,271.650	8,271.65		8,271.65 8,271.65	
ACCOUNT 1055064550	SEL	07/28/2021 330,889.380	330,889.38		330,889.38 330,889.38	
ACCOUNT 1055064550	BUY	07/28/2021 4,777.990	4,777.99		4,777.99 4,777.99	
ACCOUNT 1055064550	BUY	07/28/2021 1,658.270	1,658.27		1,658.27 1,658.27	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY ASSET		VALUATION		917,598,423.21 THRESHOLD		45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 38142B500 GOLDMAN SACHS FINANCIAL SQUARE FUNDS-TREASURY INSTRUMENTS-IN						
ACCOUNT 1055064603	BUY	07/28/2021 68,593.420	68,593.42		68,593.42	
ACCOUNT 1055064550	BUY	07/29/2021 1,199,207.060	1,199,207.06		1,199,207.06	
ACCOUNT 1055064550	SEL	07/29/2021 3,218.750	3,218.75		3,218.75	
ACCOUNT 1055064603	BUY	07/29/2021 47,196.140	47,196.14		47,196.14	
ACCOUNT 1055064596	BUY	07/30/2021 3,986.680	3,986.68		3,986.68	
ACCOUNT 1055064550	BUY	07/30/2021 439,792.260	439,792.26		439,792.26	
ACCOUNT 1055064550	BUY	07/30/2021 200,042.780	200,042.78		200,042.78	
ACCOUNT 1055064603	BUY	07/30/2021 20,838.630	20,838.63		20,838.63	
ACCOUNT 1055064603	BUY	07/30/2021 689.490	689.49		689.49	
ACCOUNT 1055064480	BUY	08/02/2021 0.330	0.33		0.33	
ACCOUNT 1055088785	BUY	08/02/2021 0.010	0.01		0.01	
ACCOUNT 1055064596	SEL	08/02/2021 8,378.620	8,378.62		8,378.62	
ACCOUNT 1055064550	BUY	08/02/2021 7,270,383.740	7,270,383.74		7,270,383.74	
ACCOUNT 1055064550	BUY	08/02/2021 581,696.250	581,696.25		581,696.25	
ACCOUNT 1055064550	BUY	08/03/2021 6,851.550	6,851.55		6,851.55	
ACCOUNT 1055064603	SEL	08/03/2021 1,560.990	1,560.99		1,560.99	
ACCOUNT 1055064550	SEL	08/04/2021 250.000	250.00		250.00	
ACCOUNT 1055064603	SEL	08/04/2021 367,557.310	367,557.31		367,557.31	
ACCOUNT 1055064550	BUY	08/05/2021 605,000.000	605,000.00		605,000.00	
ACCOUNT 1055064550	BUY	08/05/2021 1,656.250	1,656.25		1,656.25	
ACCOUNT 1055064603	BUY	08/05/2021 190,695.160	190,695.16		190,695.16	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY ASSET		VALUATION		917,598,423.21 THRESHOLD		45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 38142B500 GOLDMAN SACHS FINANCIAL SQUARE FUNDS-TREASURY INSTRUMENTS-IN						
ACCOUNT 1055064550	SEL	08/06/2021	436,899.97		436,899.97	
		436,899.970			436,899.97	
ACCOUNT 1055064603	BUY	08/06/2021	26,233.29		26,233.29	
		26,233.290			26,233.29	
ACCOUNT 1055064550	BUY	08/09/2021	145,973.96		145,973.96	
		145,973.960			145,973.96	
ACCOUNT 1055064603	BUY	08/09/2021	131,181.51		131,181.51	
		131,181.510			131,181.51	
ACCOUNT 1055064550	SEL	08/09/2021	9,753.50		9,753.50	
		9,753.500			9,753.50	
ACCOUNT 1055064603	SEL	08/10/2021	15,415.36		15,415.36	
		15,415.360			15,415.36	
ACCOUNT 1055064550	BUY	08/10/2021	424,296.17		424,296.17	
		424,296.170			424,296.17	
ACCOUNT 1055064550	SEL	08/10/2021	3,976.55		3,976.55	
		3,976.550			3,976.55	
ACCOUNT 1055064603	SEL	08/11/2021	21,042.17		21,042.17	
		21,042.170			21,042.17	
ACCOUNT 1055064550	SEL	08/11/2021	408,252.86		408,252.86	
		408,252.860			408,252.86	
ACCOUNT 1055064550	SEL	08/11/2021	2,687.50		2,687.50	
		2,687.500			2,687.50	
ACCOUNT 1055064550	BUY	08/11/2021	106.73		106.73	
		106.730			106.73	
ACCOUNT 1055064596	BUY	08/12/2021	14,697.96		14,697.96	
		14,697.960			14,697.96	
ACCOUNT 1055064603	SEL	08/12/2021	78,310.39		78,310.39	
		78,310.390			78,310.39	
ACCOUNT 1055064550	BUY	08/12/2021	3,164,781.70		3,164,781.70	
		3,164,781.700			3,164,781.70	
ACCOUNT 1055064550	SEL	08/12/2021	3,273.45		3,273.45	
		3,273.450			3,273.45	
ACCOUNT 1055064550	BUY	08/12/2021	224.50		224.50	
		224.500			224.50	
ACCOUNT 1055064596	BUY	08/13/2021	38,980.18		38,980.18	
		38,980.180			38,980.18	
ACCOUNT 1055064603	SEL	08/13/2021	32,696.14		32,696.14	
		32,696.140			32,696.14	
ACCOUNT 1055064603	BUY	08/13/2021	2,482.55		2,482.55	
		2,482.550			2,482.55	
ACCOUNT 1055064550	SEL	08/13/2021	549,109.47		549,109.47	
		549,109.470			549,109.47	
ACCOUNT 1055064550	BUY	08/13/2021	1,342,143.95		1,342,143.95	
		1,342,143.950			1,342,143.95	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY ASSET		VALUATION		917,598,423.21 THRESHOLD		45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 38142B500 GOLDMAN SACHS FINANCIAL SQUARE FUNDS-TREASURY INSTRUMENTS-IN						
ACCOUNT 1055064550	BUY	08/13/2021	773.27		773.27	
		773.270			773.27	
ACCOUNT 1055064550	SEL	08/16/2021	4,128,653.27		4,128,653.27	
		4,128,653.270			4,128,653.27	
ACCOUNT 1055064550	BUY	08/16/2021	15,869.38		15,869.38	
		15,869.380			15,869.38	
ACCOUNT 1055064550	BUY	08/16/2021	1,796.91		1,796.91	
		1,796.910			1,796.91	
ACCOUNT 1055064550	BUY	08/17/2021	56,478.30		56,478.30	
		56,478.300			56,478.30	
ACCOUNT 1055064550	BUY	08/17/2021	25,217.88		25,217.88	
		25,217.880			25,217.88	
ACCOUNT 1055064550	BUY	08/18/2021	132,883.62		132,883.62	
		132,883.620			132,883.62	
ACCOUNT 1055064603	SEL	08/18/2021	139,726.40		139,726.40	
		139,726.400			139,726.40	
ACCOUNT 1055064603	SEL	08/19/2021	44,269.60		44,269.60	
		44,269.600			44,269.60	
ACCOUNT 1055064550	BUY	08/19/2021	133,021.26		133,021.26	
		133,021.260			133,021.26	
ACCOUNT 1055064550	BUY	08/19/2021	5,746.26		5,746.26	
		5,746.260			5,746.26	
ACCOUNT 1055064603	BUY	08/20/2021	117,638.30		117,638.30	
		117,638.300			117,638.30	
ACCOUNT 1055064550	BUY	08/20/2021	1,934,188.00		1,934,188.00	
		1,934,188.000			1,934,188.00	
ACCOUNT 1055064550	BUY	08/20/2021	824,501.33		824,501.33	
		824,501.330			824,501.33	
ACCOUNT 1055064596	SEL	08/23/2021	330,809.76		330,809.76	
		330,809.760			330,809.76	
ACCOUNT 1055064550	SEL	08/23/2021	1,780.13		1,780.13	
		1,780.130			1,780.13	
ACCOUNT 1055064550	BUY	08/23/2021	289.05		289.05	
		289.050			289.05	
ACCOUNT 1055064603	BUY	08/23/2021	49,366.99		49,366.99	
		49,366.990			49,366.99	
ACCOUNT 1055064480	BUY	08/24/2021	49.76		49.76	
		49.760			49.76	
ACCOUNT 1055064550	BUY	08/24/2021	264,158.26		264,158.26	
		264,158.260			264,158.26	
ACCOUNT 1055064603	BUY	08/24/2021	67,909.08		67,909.08	
		67,909.080			67,909.08	
ACCOUNT 1055064550	BUY	08/24/2021	4,242.22		4,242.22	
		4,242.220			4,242.22	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY ASSET		VALUATION		917,598,423.21 THRESHOLD		45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 38142B500 GOLDMAN SACHS FINANCIAL SQUARE FUNDS-TREASURY INSTRUMENTS-IN						
ACCOUNT 1055064550	BUY	08/24/2021	237.63		237.63	
		237.630			237.63	
ACCOUNT 1055064603	BUY	08/25/2021	11,531.72		11,531.72	
		11,531.720			11,531.72	
ACCOUNT 1055064550	BUY	08/25/2021	2,451,366.81		2,451,366.81	
		2,451,366.810			2,451,366.81	
ACCOUNT 1055064550	SEL	08/25/2021	5,432.82		5,432.82	
		5,432.820			5,432.82	
ACCOUNT 1055064550	BUY	08/25/2021	186,861.35		186,861.35	
		186,861.350			186,861.35	
ACCOUNT 1055064603	BUY	08/26/2021	19,182.67		19,182.67	
		19,182.670			19,182.67	
ACCOUNT 1055064603	BUY	08/26/2021	3,019.90		3,019.90	
		3,019.900			3,019.90	
ACCOUNT 1055064550	BUY	08/26/2021	2,808,499.66		2,808,499.66	
		2,808,499.660			2,808,499.66	
ACCOUNT 1055064550	BUY	08/26/2021	377,136.88		377,136.88	
		377,136.880			377,136.88	
ACCOUNT 1055064612	BUY	08/27/2021	2,332.77		2,332.77	
		2,332.770			2,332.77	
ACCOUNT 1055064550	BUY	08/27/2021	1,378,603.67		1,378,603.67	
		1,378,603.670			1,378,603.67	
ACCOUNT 1055064603	BUY	08/27/2021	45,236.17		45,236.17	
		45,236.170			45,236.17	
ACCOUNT 1055064550	BUY	08/27/2021	814,097.74		814,097.74	
		814,097.740			814,097.74	
ACCOUNT 1055064603	BUY	08/27/2021	2,626.39		2,626.39	
		2,626.390			2,626.39	
ACCOUNT 1055064550	SEL	08/30/2021	419,956.10		419,956.10	
		419,956.100			419,956.10	
ACCOUNT 1055064550	BUY	08/30/2021	22,566.55		22,566.55	
		22,566.550			22,566.55	
ACCOUNT 1055064603	SEL	08/30/2021	59,925.90		59,925.90	
		59,925.900			59,925.90	
ACCOUNT 1055064480	BUY	08/31/2021	700,000.00		700,000.00	
		700,000.000			700,000.00	
ACCOUNT 1055064603	BUY	08/31/2021	91,591.34		91,591.34	
		91,591.340			91,591.34	
ACCOUNT 1055064550	SEL	08/31/2021	11,037,894.35		11,037,894.35	
		11,037,894.350			11,037,894.35	
ACCOUNT 1055064550	BUY	08/31/2021	341,810.17		341,810.17	
		341,810.170			341,810.17	
ACCOUNT 1055052019	BUY	09/01/2021	700,050.00		700,050.00	
		700,050.000			700,050.00	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY ASSET		VALUATION		917,598,423.21 THRESHOLD		45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 38142B500 GOLDMAN SACHS FINANCIAL SQUARE FUNDS-TREASURY INSTRUMENTS-IN						
ACCOUNT 1055064480	BUY	09/01/2021 0.120	0.12		0.12	
ACCOUNT 1055088785	BUY	09/01/2021 0.010	0.01		0.01	
ACCOUNT 1055064480	SEL	09/01/2021 700,050.000	700,050.00		700,050.00	
ACCOUNT 1055064596	BUY	09/01/2021 177,997.270	177,997.27		177,997.27	
ACCOUNT 1055064550	SEL	09/01/2021 1,764,972.980	1,764,972.98		1,764,972.98	
ACCOUNT 1055064596	BUY	09/01/2021 7,792.150	7,792.15		7,792.15	
ACCOUNT 1055064603	SEL	09/01/2021 60,289.760	60,289.76		60,289.76	
ACCOUNT 1055064603	BUY	09/01/2021 953.190	953.19		953.19	
ACCOUNT 1055064550	BUY	09/01/2021 86,795.650	86,795.65		86,795.65	
ACCOUNT 1055052019	SEL	09/02/2021 700,050.000	700,050.00		700,050.00	
ACCOUNT 1055064550	BUY	09/02/2021 250,960.970	250,960.97		250,960.97	
ACCOUNT 1055064596	BUY	09/02/2021 105,616.500	105,616.50		105,616.50	
ACCOUNT 1055064550	BUY	09/02/2021 1,578.150	1,578.15		1,578.15	
ACCOUNT 1055064603	BUY	09/02/2021 31,681.610	31,681.61		31,681.61	
ACCOUNT 1055064603	SEL	09/03/2021 11,834.370	11,834.37		11,834.37	
ACCOUNT 1055064596	SEL	09/03/2021 186,301.550	186,301.55		186,301.55	
ACCOUNT 1055064550	BUY	09/03/2021 207,251.540	207,251.54		207,251.54	
ACCOUNT 1055064550	BUY	09/03/2021 1,625.000	1,625.00		1,625.00	
ACCOUNT 1055064550	SEL	09/03/2021 339,169.570	339,169.57		339,169.57	
ACCOUNT 1055064550	SEL	09/07/2021 5,281.250	5,281.25		5,281.25	
ACCOUNT 1055064596	SEL	09/07/2021 99,040.440	99,040.44		99,040.44	
ACCOUNT 1055064603	SEL	09/07/2021 5,093.090	5,093.09		5,093.09	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY ASSET		VALUATION		917,598,423.21 THRESHOLD		45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 38142B500 GOLDMAN SACHS FINANCIAL SQUARE FUNDS-TREASURY INSTRUMENTS-IN						
ACCOUNT 1055064596	SEL	09/08/2021 99,234.370	99,234.37		99,234.37	
ACCOUNT 1055064550	SEL	09/08/2021 499,809.340	499,809.34		499,809.34	
ACCOUNT 1055064550	SEL	09/08/2021 5,812.500	5,812.50		5,812.50	
ACCOUNT 1055064603	SEL	09/08/2021 175,058.100	175,058.10		175,058.10	
ACCOUNT 1055064550	BUY	09/09/2021 5,223.050	5,223.05		5,223.05	
ACCOUNT 1055064596	SEL	09/09/2021 58,086.000	58,086.00		58,086.00	
ACCOUNT 1055064596	SEL	09/10/2021 14,404.770	14,404.77		14,404.77	
ACCOUNT 1055064550	BUY	09/10/2021 8,335.950	8,335.95		8,335.95	
ACCOUNT 1055064603	BUY	09/10/2021 52,743.410	52,743.41		52,743.41	
ACCOUNT 1055064550	SEL	09/13/2021 4,572.990	4,572.99		4,572.99	
ACCOUNT 1055064603	SEL	09/13/2021 10,200.070	10,200.07		10,200.07	
ACCOUNT 1055064612	SEL	09/14/2021 2,332.770	2,332.77		2,332.77	
ACCOUNT 1055075708	SEL	09/14/2021 566.790	566.79		566.79	
ACCOUNT 1055064480	BUY	09/14/2021 2,899.560	2,899.56		2,899.56	
ACCOUNT 1055064596	BUY	09/14/2021 7,022.150	7,022.15		7,022.15	
ACCOUNT 1055064603	BUY	09/14/2021 18,665.570	18,665.57		18,665.57	
ACCOUNT 1055064550	BUY	09/14/2021 6,226.540	6,226.54		6,226.54	
ACCOUNT 1055064550	BUY	09/14/2021 5,549.000	5,549.00		5,549.00	
ACCOUNT 1055064596	BUY	09/15/2021 21,282.860	21,282.86		21,282.86	
ACCOUNT 1055064603	BUY	09/15/2021 30,056.160	30,056.16		30,056.16	
ACCOUNT 1055064550	BUY	09/15/2021 148,336.560	148,336.56		148,336.56	
ACCOUNT 1055064550	BUY	09/15/2021 8,257.800	8,257.80		8,257.80	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY ASSET		VALUATION		917,598,423.21 THRESHOLD		45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 38142B500 GOLDMAN SACHS FINANCIAL SQUARE FUNDS-TREASURY INSTRUMENTS-IN						
ACCOUNT 1055064603	BUY	09/16/2021	31,646.52		31,646.52	
		31,646.520			31,646.52	
ACCOUNT 1055064550	SEL	09/16/2021	2,530.28		2,530.28	
		2,530.280			2,530.28	
ACCOUNT 1055064550	BUY	09/16/2021	16,138.72		16,138.72	
		16,138.720			16,138.72	
ACCOUNT 1055064550	BUY	09/16/2021	995.85		995.85	
		995.850			995.85	
ACCOUNT 1055064550	SEL	09/17/2021	184,172.47		184,172.47	
		184,172.470			184,172.47	
ACCOUNT 1055064550	SEL	09/17/2021	1,843.75		1,843.75	
		1,843.750			1,843.75	
ACCOUNT 1055064603	BUY	09/17/2021	42,270.08		42,270.08	
		42,270.080			42,270.08	
ACCOUNT 1055064596	BUY	09/17/2021	644,026.26		644,026.26	
		644,026.260			644,026.26	
ACCOUNT 1055064603	BUY	09/20/2021	38,241.80		38,241.80	
		38,241.800			38,241.80	
ACCOUNT 1055064550	BUY	09/20/2021	95,827.19		95,827.19	
		95,827.190			95,827.19	
ACCOUNT 1055064550	SEL	09/20/2021	4,554.70		4,554.70	
		4,554.700			4,554.70	
ACCOUNT 1055064550	BUY	09/20/2021	4,055.37		4,055.37	
		4,055.370			4,055.37	
ACCOUNT 1055064596	BUY	09/21/2021	8,035.72		8,035.72	
		8,035.720			8,035.72	
ACCOUNT 1055064596	SEL	09/21/2021	609,000.00		609,000.00	
		609,000.000			609,000.00	
ACCOUNT 1055064603	SEL	09/21/2021	177,541.03		177,541.03	
		177,541.030			177,541.03	
ACCOUNT 1055064550	SEL	09/21/2021	421.40		421.40	
		421.400			421.40	
ACCOUNT 1055064550	BUY	09/21/2021	13,882.84		13,882.84	
		13,882.840			13,882.84	
ACCOUNT 1055064550	SEL	09/21/2021	2.47		2.47	
		2.470			2.47	
ACCOUNT 1055052019	BUY	09/22/2021	2,000,000.00		2,000,000.00	
		2,000,000.000			2,000,000.00	
ACCOUNT 1055064578	BUY	09/22/2021	1,000,000.00		1,000,000.00	
		1,000,000.000			1,000,000.00	
ACCOUNT 1055064603	SEL	09/22/2021	326,700.36		326,700.36	
		326,700.360			326,700.36	
ACCOUNT 1055064550	BUY	09/22/2021	498,503.85		498,503.85	
		498,503.850			498,503.85	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY ASSET		VALUATION		917,598,423.21 THRESHOLD		45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 38142B500 GOLDMAN SACHS FINANCIAL SQUARE FUNDS-TREASURY INSTRUMENTS-IN						
ACCOUNT 1055052019	SEL	09/23/2021 2,000,000.000	2,000,000.00		2,000,000.00	
ACCOUNT 1055064578	SEL	09/23/2021 1,000,000.000	1,000,000.00		1,000,000.00	
ACCOUNT 1055064603	BUY	09/23/2021 9,310.310	9,310.31		9,310.31	
ACCOUNT 1055064550	BUY	09/23/2021 1,471,384.860	1,471,384.86		1,471,384.86	
ACCOUNT 1055064550	BUY	09/23/2021 451.850	451.85		451.85	
ACCOUNT 1055064596	BUY	09/23/2021 4,750,112.980	4,750,112.98		4,750,112.98	
ACCOUNT 1055064596	SEL	09/23/2021 5,000,000.000	5,000,000.00		5,000,000.00	
ACCOUNT 1055064480	BUY	09/24/2021 14.700	14.70		14.70	
ACCOUNT 1055064596	SEL	09/24/2021 133,606.640	133,606.64		133,606.64	
ACCOUNT 1055064603	BUY	09/24/2021 159,498.870	159,498.87		159,498.87	
ACCOUNT 1055064550	SEL	09/24/2021 341,936.340	341,936.34		341,936.34	
ACCOUNT 1055064550	BUY	09/24/2021 803,320.820	803,320.82		803,320.82	
ACCOUNT 1055064596	SEL	09/27/2021 116,498.560	116,498.56		116,498.56	
ACCOUNT 1055064603	BUY	09/27/2021 142,842.030	142,842.03		142,842.03	
ACCOUNT 1055064603	BUY	09/27/2021 1,204.410	1,204.41		1,204.41	
ACCOUNT 1055064550	BUY	09/27/2021 726,497.510	726,497.51		726,497.51	
ACCOUNT 1055064550	BUY	09/27/2021 615,106.360	615,106.36		615,106.36	
ACCOUNT 1055064550	BUY	09/27/2021 141,173.440	141,173.44		141,173.44	
ACCOUNT 1055064596	SEL	09/28/2021 230,084.530	230,084.53		230,084.53	
ACCOUNT 1055064550	BUY	09/28/2021 157,547.830	157,547.83		157,547.83	
ACCOUNT 1055064603	SEL	09/28/2021 11,373.360	11,373.36		11,373.36	
ACCOUNT 1055064550	BUY	09/28/2021 696,548.940	696,548.94		696,548.94	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY ASSET		VALUATION		917,598,423.21 THRESHOLD		45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 38142B500 GOLDMAN SACHS FINANCIAL SQUARE FUNDS-TREASURY INSTRUMENTS-IN						
ACCOUNT 1055064550	BUY	09/28/2021 6,510.000	6,510.00		6,510.00 6,510.00	
ACCOUNT 1055064603	SEL	09/29/2021 2,244.570	2,244.57		2,244.57 2,244.57	
ACCOUNT 1055064550	BUY	09/29/2021 332,167.870	332,167.87		332,167.87 332,167.87	
ACCOUNT 1055064550	BUY	09/29/2021 1,507,927.350	1,507,927.35		1,507,927.35 1,507,927.35	
ACCOUNT 1055064603	BUY	09/30/2021 5,949.140	5,949.14		5,949.14 5,949.14	
ACCOUNT 1055064596	SEL	09/30/2021 439,067.290	439,067.29		439,067.29 439,067.29	
ACCOUNT 1055064550	SEL	09/30/2021 6,302,082.320	6,302,082.32		6,302,082.32 6,302,082.32	
ACCOUNT 1055064550	BUY	09/30/2021 332,264.090	332,264.09		332,264.09 332,264.09	
ACCOUNT 1055052019	BUY	10/01/2021 0.450	0.45		0.45 0.45	
ACCOUNT 1055064480	BUY	10/01/2021 0.010	0.01		0.01 0.01	
ACCOUNT 1055064578	BUY	10/01/2021 0.170	0.17		0.17 0.17	
ACCOUNT 1055064612	BUY	10/01/2021 0.010	0.01		0.01 0.01	
ACCOUNT 1055088785	BUY	10/01/2021 0.010	0.01		0.01 0.01	
ACCOUNT 1055064603	BUY	10/01/2021 1,661.340	1,661.34		1,661.34 1,661.34	
ACCOUNT 1055064596	SEL	10/01/2021 42,087.380	42,087.38		42,087.38 42,087.38	
ACCOUNT 1055064480	BUY	10/01/2021 0.010	0.01		0.01 0.01	
ACCOUNT 1055064612	SEL	10/01/2021 0.010	0.01		0.01 0.01	
ACCOUNT 1055064550	BUY	10/01/2021 1,483,567.150	1,483,567.15		1,483,567.15 1,483,567.15	
ACCOUNT 1055064550	SEL	10/01/2021 1,171,978.150	1,171,978.15		1,171,978.15 1,171,978.15	
ACCOUNT 1055064603	SEL	10/04/2021 11,379.450	11,379.45		11,379.45 11,379.45	
ACCOUNT 1055064603	SEL	10/04/2021 2,772.070	2,772.07		2,772.07 2,772.07	
ACCOUNT 1055064550	BUY	10/04/2021 1,502,211.410	1,502,211.41		1,502,211.41 1,502,211.41	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY ASSET		VALUATION		917,598,423.21 THRESHOLD		45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 38142B500 GOLDMAN SACHS FINANCIAL SQUARE FUNDS-TREASURY INSTRUMENTS-IN						
ACCOUNT 1055064550	SEL	10/04/2021	366,579.35		366,579.35	
		366,579.350			366,579.35	
ACCOUNT 1055064603	BUY	10/05/2021	542.76		542.76	
		542.760			542.76	
ACCOUNT 1055064550	SEL	10/05/2021	341,023.47		341,023.47	
		341,023.470			341,023.47	
ACCOUNT 1055064550	BUY	10/05/2021	53,336.23		53,336.23	
		53,336.230			53,336.23	
ACCOUNT 1055064603	SEL	10/06/2021	12,630.17		12,630.17	
		12,630.170			12,630.17	
ACCOUNT 1055064550	BUY	10/06/2021	315,799.15		315,799.15	
		315,799.150			315,799.15	
ACCOUNT 1055064550	SEL	10/06/2021	501,993.27		501,993.27	
		501,993.270			501,993.27	
ACCOUNT 1055064603	SEL	10/07/2021	9,002.47		9,002.47	
		9,002.470			9,002.47	
ACCOUNT 1055064550	BUY	10/07/2021	32,775.50		32,775.50	
		32,775.500			32,775.50	
ACCOUNT 1055064550	BUY	10/07/2021	3,484.60		3,484.60	
		3,484.600			3,484.60	
ACCOUNT 1055064550	SEL	10/07/2021	0.20		0.20	
		0.200			0.20	
ACCOUNT 1055064550	SEL	10/08/2021	265,598.71		265,598.71	
		265,598.710			265,598.71	
ACCOUNT 1055064603	SEL	10/08/2021	51,704.60		51,704.60	
		51,704.600			51,704.60	
ACCOUNT 1055064550	SEL	10/08/2021	271,526.49		271,526.49	
		271,526.490			271,526.49	
ACCOUNT 1055064603	SEL	10/12/2021	12,151.20		12,151.20	
		12,151.200			12,151.20	
ACCOUNT 1055064550	SEL	10/12/2021	433,142.11		433,142.11	
		433,142.110			433,142.11	
ACCOUNT 1055064550	SEL	10/12/2021	4,859.35		4,859.35	
		4,859.350			4,859.35	
ACCOUNT 1055064550	SEL	10/13/2021	421,064.85		421,064.85	
		421,064.850			421,064.85	
ACCOUNT 1055064603	BUY	10/13/2021	24,070.65		24,070.65	
		24,070.650			24,070.65	
ACCOUNT 1055064550	BUY	10/13/2021	10,810.64		10,810.64	
		10,810.640			10,810.64	
ACCOUNT 1055064550	SEL	10/14/2021	14,570.05		14,570.05	
		14,570.050			14,570.05	
ACCOUNT 1055064603	BUY	10/14/2021	20.77		20.77	
		20.770			20.77	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY ASSET		VALUATION		917,598,423.21 THRESHOLD		45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 38142B500 GOLDMAN SACHS FINANCIAL SQUARE FUNDS-TREASURY INSTRUMENTS-IN						
ACCOUNT 1055064550	SEL	10/14/2021	69,099.83		69,099.83	
		69,099.830			69,099.83	
ACCOUNT 1055064550	BUY	10/14/2021	10,474.49		10,474.49	
		10,474.490			10,474.49	
ACCOUNT 1055064603	SEL	10/15/2021	19,842.99		19,842.99	
		19,842.990			19,842.99	
ACCOUNT 1055064550	BUY	10/15/2021	369,642.52		369,642.52	
		369,642.520			369,642.52	
ACCOUNT 1055064550	BUY	10/15/2021	2,273.45		2,273.45	
		2,273.450			2,273.45	
ACCOUNT 1055064550	BUY	10/15/2021	2,318.16		2,318.16	
		2,318.160			2,318.16	
ACCOUNT 1055064596	BUY	10/18/2021	3,326.56		3,326.56	
		3,326.560			3,326.56	
ACCOUNT 1055064603	BUY	10/18/2021	12,708.76		12,708.76	
		12,708.760			12,708.76	
ACCOUNT 1055064550	BUY	10/18/2021	51,993.96		51,993.96	
		51,993.960			51,993.96	
ACCOUNT 1055064550	BUY	10/18/2021	48,270.42		48,270.42	
		48,270.420			48,270.42	
ACCOUNT 1055064550	SEL	10/19/2021	590,447.39		590,447.39	
		590,447.390			590,447.39	
ACCOUNT 1055064550	SEL	10/19/2021	215,167.24		215,167.24	
		215,167.240			215,167.24	
ACCOUNT 1055064550	BUY	10/20/2021	40,243.22		40,243.22	
		40,243.220			40,243.22	
ACCOUNT 1055064603	BUY	10/20/2021	140,377.72		140,377.72	
		140,377.720			140,377.72	
ACCOUNT 1055064550	SEL	10/20/2021	4,805.27		4,805.27	
		4,805.270			4,805.27	
ACCOUNT 1055064603	BUY	10/21/2021	5,224.09		5,224.09	
		5,224.090			5,224.09	
ACCOUNT 1055064550	SEL	10/21/2021	4,103.52		4,103.52	
		4,103.520			4,103.52	
ACCOUNT 1055064550	BUY	10/21/2021	4,511.52		4,511.52	
		4,511.520			4,511.52	
ACCOUNT 1055064550	BUY	10/22/2021	1,871,562.02		1,871,562.02	
		1,871,562.020			1,871,562.02	
ACCOUNT 1055064603	BUY	10/22/2021	9,674.68		9,674.68	
		9,674.680			9,674.68	
ACCOUNT 1055064550	BUY	10/22/2021	900,765.86		900,765.86	
		900,765.860			900,765.86	
ACCOUNT 1055064603	BUY	10/25/2021	16,502.98		16,502.98	
		16,502.980			16,502.98	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY ASSET		VALUATION		917,598,423.21 THRESHOLD		45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 38142B500 GOLDMAN SACHS FINANCIAL SQUARE FUNDS-TREASURY INSTRUMENTS-IN						
ACCOUNT 1055064550	BUY	10/25/2021	2,602,559.11		2,602,559.11	
	BUY	10/25/2021	850,813.85		850,813.85	
ACCOUNT 1055064550	BUY	10/25/2021	184,380.91		184,380.91	
ACCOUNT 1055064550	BUY	10/26/2021	12,398.93		12,398.93	
ACCOUNT 1055064603	BUY	10/26/2021	1,975,834.16		1,975,834.16	
ACCOUNT 1055064550	BUY	10/26/2021	889,305.91		889,305.91	
ACCOUNT 1055064550	BUY	10/26/2021	465.91		465.91	
ACCOUNT 1055064550	BUY	10/27/2021	19,600.61		19,600.61	
ACCOUNT 1055064603	BUY	10/27/2021	2,000,535.35		2,000,535.35	
ACCOUNT 1055064550	BUY	10/27/2021	124,024.53		124,024.53	
ACCOUNT 1055064550	BUY	10/27/2021	2,704.43		2,704.43	
ACCOUNT 1055064550	BUY	10/28/2021	422,185.46		422,185.46	
ACCOUNT 1055064550	BUY	10/28/2021	16,101.55		16,101.55	
ACCOUNT 1055064550	BUY	10/28/2021	84,492.69		84,492.69	
ACCOUNT 1055064603	SEL	10/29/2021	454.74		454.74	
ACCOUNT 1055064596	SEL	10/29/2021	13,144.80		13,144.80	
ACCOUNT 1055064603	BUY	10/29/2021	331,423.87		331,423.87	
ACCOUNT 1055064550	BUY	10/29/2021	251,708.16		251,708.16	
ACCOUNT 1055064550	BUY	11/01/2021	0.02		0.02	
ACCOUNT 1055064480	BUY	11/01/2021	6.21		6.21	
ACCOUNT 1055064596	BUY	11/01/2021	0.01		0.01	
ACCOUNT 1055088785	BUY	11/01/2021	65,555.06		65,555.06	
ACCOUNT 1055064603						

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY ASSET		VALUATION		917,598,423.21 THRESHOLD		45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 38142B500 GOLDMAN SACHS FINANCIAL SQUARE FUNDS-TREASURY INSTRUMENTS-IN						
ACCOUNT 1055064550	SEL	11/01/2021	11,795,249.25		11,795,249.25	
	BUY	11/01/2021	886,260.95		886,260.95	
ACCOUNT 1055064550	BUY	11/02/2021	133,450.87		133,450.87	
ACCOUNT 1055064603	SEL	11/02/2021	1,156,995.05		1,156,995.05	
ACCOUNT 1055064550	SEL	11/02/2021	5,062.50		5,062.50	
ACCOUNT 1055064550	BUY	11/03/2021	710.95		710.95	
ACCOUNT 1055064550	SEL	11/03/2021	69,516.94		69,516.94	
ACCOUNT 1055064603	SEL	11/04/2021	3,617.20		3,617.20	
ACCOUNT 1055064550	SEL	11/04/2021	75,018.31		75,018.31	
ACCOUNT 1055064603	BUY	11/05/2021	3,012.15		3,012.15	
ACCOUNT 1055064550	BUY	11/05/2021	558,043.95		558,043.95	
ACCOUNT 1055064596	SEL	11/05/2021	16,852.55		16,852.55	
ACCOUNT 1055064603	SEL	11/08/2021	250,000.00		250,000.00	
ACCOUNT 1055064550	BUY	11/08/2021	149,751.80		149,751.80	
ACCOUNT 1055064596	SEL	11/08/2021	43,881.03		43,881.03	
ACCOUNT 1055064603	BUY	11/08/2021	30,751.00		30,751.00	
ACCOUNT 1055064550	BUY	11/09/2021	22,703.78		22,703.78	
ACCOUNT 1055064603	BUY	11/09/2021	48,038.48		48,038.48	
ACCOUNT 1055064550	BUY	11/09/2021	125,726.86		125,726.86	
ACCOUNT 1055064550	SEL	11/10/2021	5,762.65		5,762.65	
ACCOUNT 1055064603	BUY	11/10/2021	25,750.69		25,750.69	
ACCOUNT 1055064603	SEL	11/10/2021	147,514.14		147,514.14	
ACCOUNT 1055064550						

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY ASSET		VALUATION		917,598,423.21 THRESHOLD		45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 38142B500 GOLDMAN SACHS FINANCIAL SQUARE FUNDS-TREASURY INSTRUMENTS-IN						
ACCOUNT 1055064550	BUY	11/10/2021	2,472,690.12		2,472,690.12	
	SEL	11/12/2021	48,561.72		48,561.72	
ACCOUNT 1055064603		48,561.720			48,561.72	
	SEL	11/12/2021	40,160.63		40,160.63	
ACCOUNT 1055064550		40,160.630			40,160.63	
	BUY	11/12/2021	973,400.33		973,400.33	
ACCOUNT 1055064550		973,400.330			973,400.33	
	SEL	11/15/2021	174,036.72		174,036.72	
ACCOUNT 1055064603		174,036.720			174,036.72	
	SEL	11/15/2021	3,644,736.66		3,644,736.66	
ACCOUNT 1055064550		3,644,736.660			3,644,736.66	
	BUY	11/15/2021	6,163.37		6,163.37	
ACCOUNT 1055064550		6,163.370			6,163.37	
	BUY	11/15/2021	3,176.62		3,176.62	
ACCOUNT 1055064550		3,176.620			3,176.62	
	BUY	11/16/2021	60,856.73		60,856.73	
ACCOUNT 1055064603		60,856.730			60,856.73	
	BUY	11/16/2021	390,977.59		390,977.59	
ACCOUNT 1055064550		390,977.590			390,977.59	
	SEL	11/16/2021	349,154.25		349,154.25	
ACCOUNT 1055064550		349,154.250			349,154.25	
	BUY	11/16/2021	594.21		594.21	
ACCOUNT 1055064550		594.210			594.21	
	BUY	11/17/2021	12,263.75		12,263.75	
ACCOUNT 1055064550		12,263.750			12,263.75	
	BUY	11/17/2021	164,078.45		164,078.45	
ACCOUNT 1055064603		164,078.450			164,078.45	
	BUY	11/17/2021	4,469.68		4,469.68	
ACCOUNT 1055064550		4,469.680			4,469.68	
	BUY	11/18/2021	180,662.65		180,662.65	
ACCOUNT 1055064596		180,662.650			180,662.65	
	SEL	11/18/2021	219,259.74		219,259.74	
ACCOUNT 1055064603		219,259.740			219,259.74	
	BUY	11/18/2021	36,410.34		36,410.34	
ACCOUNT 1055064550		36,410.340			36,410.34	
	BUY	11/18/2021	2,673.59		2,673.59	
ACCOUNT 1055064550		2,673.590			2,673.59	
	BUY	11/19/2021	24,880.44		24,880.44	
ACCOUNT 1055064603		24,880.440			24,880.44	
	BUY	11/19/2021	2,236,038.57		2,236,038.57	
ACCOUNT 1055064550		2,236,038.570			2,236,038.57	
	BUY	11/19/2021	614,711.88		614,711.88	
ACCOUNT 1055064550		614,711.880			614,711.88	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY ASSET		VALUATION		917,598,423.21 THRESHOLD		45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 38142B500 GOLDMAN SACHS FINANCIAL SQUARE FUNDS-TREASURY INSTRUMENTS-IN						
ACCOUNT 1055064550	BUY	11/19/2021	277,299.43		277,299.43	
		277,299.430			277,299.43	
ACCOUNT 1055064603	BUY	11/22/2021	32,692.12		32,692.12	
		32,692.120			32,692.12	
ACCOUNT 1055064550	BUY	11/22/2021	498,532.82		498,532.82	
		498,532.820			498,532.82	
ACCOUNT 1055064550	BUY	11/22/2021	9,340.00		9,340.00	
		9,340.000			9,340.00	
ACCOUNT 1055064603	BUY	11/23/2021	2,276.27		2,276.27	
		2,276.270			2,276.27	
ACCOUNT 1055064550	BUY	11/23/2021	2,695,368.31		2,695,368.31	
		2,695,368.310			2,695,368.31	
ACCOUNT 1055064603	BUY	11/24/2021	22,759.74		22,759.74	
		22,759.740			22,759.74	
ACCOUNT 1055064550	BUY	11/24/2021	2,146,748.87		2,146,748.87	
		2,146,748.870			2,146,748.87	
ACCOUNT 1055064550	BUY	11/24/2021	742,271.25		742,271.25	
		742,271.250			742,271.25	
ACCOUNT 1055064603	SEL	11/26/2021	21,815.14		21,815.14	
		21,815.140			21,815.14	
ACCOUNT 1055064550	BUY	11/26/2021	2,879,042.31		2,879,042.31	
		2,879,042.310			2,879,042.31	
ACCOUNT 1055064550	BUY	11/26/2021	839,267.29		839,267.29	
		839,267.290			839,267.29	
ACCOUNT 1055064550	BUY	11/26/2021	150,234.42		150,234.42	
		150,234.420			150,234.42	
ACCOUNT 1055064550	BUY	11/29/2021	22,569.17		22,569.17	
		22,569.170			22,569.17	
ACCOUNT 1055064596	SEL	11/29/2021	321,946.65		321,946.65	
		321,946.650			321,946.65	
ACCOUNT 1055064603	BUY	11/30/2021	168,674.25		168,674.25	
		168,674.250			168,674.25	
ACCOUNT 1055064596	BUY	11/30/2021	134,960.86		134,960.86	
		134,960.860			134,960.86	
ACCOUNT 1055064550	SEL	11/30/2021	11,322,987.65		11,322,987.65	
		11,322,987.650			11,322,987.65	
ACCOUNT 1055064550	SEL	11/30/2021	565,076.57		565,076.57	
		565,076.570			565,076.57	
ACCOUNT 1055064480	BUY	12/01/2021	0.01		0.01	
		0.010			0.01	
ACCOUNT 1055088785	BUY	12/01/2021	0.01		0.01	
		0.010			0.01	
ACCOUNT 1055064603	BUY	12/01/2021	1,609.60		1,609.60	
		1,609.600			1,609.60	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY ASSET		VALUATION		917,598,423.21 THRESHOLD		45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 38142B500 GOLDMAN SACHS FINANCIAL SQUARE FUNDS-TREASURY INSTRUMENTS-IN						
ACCOUNT 1055064596	SEL	12/01/2021	165,627.70		165,627.70	
		165,627.700			165,627.70	
ACCOUNT 1055064596	BUY	12/01/2021	1,743.75		1,743.75	
		1,743.750			1,743.75	
ACCOUNT 1055064550	SEL	12/01/2021	744,391.49		744,391.49	
		744,391.490			744,391.49	
ACCOUNT 1055064550	SEL	12/01/2021	403,994.95		403,994.95	
		403,994.950			403,994.95	
ACCOUNT 1055064603	BUY	12/02/2021	442.15		442.15	
		442.150			442.15	
ACCOUNT 1055064596	BUY	12/02/2021	262,999.12		262,999.12	
		262,999.120			262,999.12	
ACCOUNT 1055064550	BUY	12/02/2021	237,599.65		237,599.65	
		237,599.650			237,599.65	
ACCOUNT 1055064550	BUY	12/02/2021	1,820.30		1,820.30	
		1,820.300			1,820.30	
ACCOUNT 1055064550	BUY	12/03/2021	4,097.53		4,097.53	
		4,097.530			4,097.53	
ACCOUNT 1055064596	BUY	12/03/2021	191,501.85		191,501.85	
		191,501.850			191,501.85	
ACCOUNT 1055064603	SEL	12/03/2021	54,408.90		54,408.90	
		54,408.900			54,408.90	
ACCOUNT 1055064550	BUY	12/03/2021	2,507.80		2,507.80	
		2,507.800			2,507.80	
ACCOUNT 1055064603	BUY	12/03/2021	15,359.77		15,359.77	
		15,359.770			15,359.77	
ACCOUNT 1055064603	BUY	12/06/2021	84,391.68		84,391.68	
		84,391.680			84,391.68	
ACCOUNT 1055064550	BUY	12/06/2021	756,098.04		756,098.04	
		756,098.040			756,098.04	
ACCOUNT 1055064550	BUY	12/06/2021	13,171.85		13,171.85	
		13,171.850			13,171.85	
ACCOUNT 1055064596	BUY	12/07/2021	6,625.12		6,625.12	
		6,625.120			6,625.12	
ACCOUNT 1055064603	BUY	12/07/2021	165,767.67		165,767.67	
		165,767.670			165,767.67	
ACCOUNT 1055064550	SEL	12/07/2021	85,452.90		85,452.90	
		85,452.900			85,452.90	
ACCOUNT 1055064550	SEL	12/07/2021	98,664.70		98,664.70	
		98,664.700			98,664.70	
ACCOUNT 1055064596	SEL	12/08/2021	0.32		0.32	
		0.320			0.32	
ACCOUNT 1055064603	SEL	12/08/2021	39,476.72		39,476.72	
		39,476.720			39,476.72	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY ASSET		VALUATION		917,598,423.21 THRESHOLD		45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 38142B500 GOLDMAN SACHS FINANCIAL SQUARE FUNDS-TREASURY INSTRUMENTS-IN						
	SEL	12/08/2021	0.13		0.13	
ACCOUNT 1055064603		0.130			0.13	
	BUY	12/08/2021	7,630.36		7,630.36	
ACCOUNT 1055064550		7,630.360			7,630.36	
	SEL	12/08/2021	250,380.64		250,380.64	
ACCOUNT 1055064550		250,380.640			250,380.64	
	SEL	12/08/2021	0.27		0.27	
ACCOUNT 1055064550		0.270			0.27	
	SEL	12/09/2021	475,077.57		475,077.57	
ACCOUNT 1055064596		475,077.570			475,077.57	
	BUY	12/09/2021	64,349.48		64,349.48	
ACCOUNT 1055064550		64,349.480			64,349.48	
	SEL	12/09/2021	15,777.68		15,777.68	
ACCOUNT 1055064603		15,777.680			15,777.68	
	SEL	12/09/2021	1,021.23		1,021.23	
ACCOUNT 1055064550		1,021.230			1,021.23	
	BUY	12/10/2021	1,149.54		1,149.54	
ACCOUNT 1055064603		1,149.540			1,149.54	
	SEL	12/10/2021	617,259.82		617,259.82	
ACCOUNT 1055064550		617,259.820			617,259.82	
	SEL	12/10/2021	857.54		857.54	
ACCOUNT 1055064550		857.540			857.54	
	SEL	12/13/2021	113,950.27		113,950.27	
ACCOUNT 1055064603		113,950.270			113,950.27	
	BUY	12/13/2021	20,835.47		20,835.47	
ACCOUNT 1055064550		20,835.470			20,835.47	
	BUY	12/13/2021	9,539.70		9,539.70	
ACCOUNT 1055064550		9,539.700			9,539.70	
	BUY	12/14/2021	279.66		279.66	
ACCOUNT 1055064603		279.660			279.66	
	SEL	12/14/2021	538,103.46		538,103.46	
ACCOUNT 1055064550		538,103.460			538,103.46	
	BUY	12/14/2021	1,583,703.93		1,583,703.93	
ACCOUNT 1055064550		1,583,703.930			1,583,703.93	
	BUY	12/15/2021	663.90		663.90	
ACCOUNT 1055064480		663.900			663.90	
	BUY	12/15/2021	88,367.98		88,367.98	
ACCOUNT 1055064603		88,367.980			88,367.98	
	BUY	12/15/2021	146,569.67		146,569.67	
ACCOUNT 1055064550		146,569.670			146,569.67	
	SEL	12/15/2021	1,504.88		1,504.88	
ACCOUNT 1055064550		1,504.880			1,504.88	
	BUY	12/16/2021	596,250.00		596,250.00	
ACCOUNT 1055066139		596,250.000			596,250.00	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY ASSET		VALUATION		917,598,423.21 THRESHOLD		45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 38142B500 GOLDMAN SACHS FINANCIAL SQUARE FUNDS-TREASURY INSTRUMENTS-IN						
ACCOUNT 1055064603	BUY	12/16/2021	120,802.38		120,802.38	
		120,802.380			120,802.38	
ACCOUNT 1055064550	SEL	12/16/2021	465,452.98		465,452.98	
		465,452.980			465,452.98	
ACCOUNT 1055064550	BUY	12/16/2021	21,463.08		21,463.08	
		21,463.080			21,463.08	
ACCOUNT 1055064550	BUY	12/16/2021	2,162.19		2,162.19	
		2,162.190			2,162.19	
ACCOUNT 1055066139	SEL	12/17/2021	596,250.00		596,250.00	
		596,250.000			596,250.00	
ACCOUNT 1055064550	BUY	12/17/2021	23,252.52		23,252.52	
		23,252.520			23,252.52	
ACCOUNT 1055064603	BUY	12/17/2021	130,058.92		130,058.92	
		130,058.920			130,058.92	
ACCOUNT 1055064603	BUY	12/20/2021	12,410.66		12,410.66	
		12,410.660			12,410.66	
ACCOUNT 1055064596	SEL	12/20/2021	149,800.82		149,800.82	
		149,800.820			149,800.82	
ACCOUNT 1055064550	BUY	12/20/2021	88,972.17		88,972.17	
		88,972.170			88,972.17	
ACCOUNT 1055064550	BUY	12/20/2021	29,917.76		29,917.76	
		29,917.760			29,917.76	
ACCOUNT 1055064550	BUY	12/20/2021	125.55		125.55	
		125.550			125.55	
ACCOUNT 1055064603	BUY	12/21/2021	55,019.62		55,019.62	
		55,019.620			55,019.62	
ACCOUNT 1055064550	BUY	12/21/2021	85,439.03		85,439.03	
		85,439.030			85,439.03	
ACCOUNT 1055064596	SEL	12/21/2021	10,278.00		10,278.00	
		10,278.000			10,278.00	
ACCOUNT 1055064603	BUY	12/22/2021	172.25		172.25	
		172.250			172.25	
ACCOUNT 1055064550	SEL	12/22/2021	8,459.61		8,459.61	
		8,459.610			8,459.61	
ACCOUNT 1055064596	BUY	12/22/2021	37,568.57		37,568.57	
		37,568.570			37,568.57	
ACCOUNT 1055064550	BUY	12/22/2021	100.86		100.86	
		100.860			100.86	
ACCOUNT 1055064550	SEL	12/23/2021	250,000.00		250,000.00	
		250,000.000			250,000.00	
ACCOUNT 1055064603	SEL	12/23/2021	62,988.07		62,988.07	
		62,988.070			62,988.07	
ACCOUNT 1055064550	BUY	12/23/2021	2,682.78		2,682.78	
		2,682.780			2,682.78	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY ASSET		VALUATION		917,598,423.21 THRESHOLD		45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 38142B500 GOLDMAN SACHS FINANCIAL SQUARE FUNDS-TREASURY INSTRUMENTS-IN						
ACCOUNT 1055064603	SEL	12/27/2021	47,774.48		47,774.48	
		47,774.480			47,774.48	
ACCOUNT 1055064550	BUY	12/27/2021	944,608.04		944,608.04	
		944,608.040			944,608.04	
ACCOUNT 1055064550	SEL	12/27/2021	1,781.85		1,781.85	
		1,781.850			1,781.85	
ACCOUNT 1055064550	BUY	12/27/2021	207,072.04		207,072.04	
		207,072.040			207,072.04	
ACCOUNT 1055064480	BUY	12/28/2021	0.01		0.01	
		0.010			0.01	
ACCOUNT 1055064596	BUY	12/28/2021	2.39		2.39	
		2.390			2.39	
ACCOUNT 1055064603	SEL	12/28/2021	26,074.15		26,074.15	
		26,074.150			26,074.15	
ACCOUNT 1055064550	BUY	12/28/2021	695,600.55		695,600.55	
		695,600.550			695,600.55	
ACCOUNT 1055064603	BUY	12/28/2021	1.79		1.79	
		1.790			1.79	
ACCOUNT 1055064550	BUY	12/28/2021	256,300.63		256,300.63	
		256,300.630			256,300.63	
ACCOUNT 1055064550	BUY	12/29/2021	732,465.30		732,465.30	
		732,465.300			732,465.30	
ACCOUNT 1055064603	SEL	12/29/2021	146,559.00		146,559.00	
		146,559.000			146,559.00	
ACCOUNT 1055064550	BUY	12/29/2021	3,945.31		3,945.31	
		3,945.310			3,945.31	
ACCOUNT 1055064603	SEL	12/30/2021	112,655.07		112,655.07	
		112,655.070			112,655.07	
ACCOUNT 1055064550	BUY	12/30/2021	630,964.65		630,964.65	
		630,964.650			630,964.65	
ACCOUNT 1055064550	BUY	12/30/2021	811,921.71		811,921.71	
		811,921.710			811,921.71	
ACCOUNT 1055064603	SEL	12/31/2021	27,866.27		27,866.27	
		27,866.270			27,866.27	
ACCOUNT 1055064603	BUY	12/31/2021	101.27		101.27	
		101.270			101.27	
ACCOUNT 1055064550	SEL	12/31/2021	4,704,931.72		4,704,931.72	
		4,704,931.720			4,704,931.72	
ACCOUNT 1055064550	BUY	12/31/2021	18,033.44		18,033.44	
		18,033.440			18,033.44	
583 PURCHASES FOR		199,346,262.13	362 SALES FOR	200,814,509.84	ISSUE AGGREGATE TOTAL	400,160,771.97

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
GOLDMAN SACHS AND COMPANY CUSIP # 00847J105 AGILYSYS INC ACCOUNT 1055064603	BUY	03/08/2021 1,016.000	51,803.10	20.32	51,823.42 51,823.42	
CUSIP # 012348108 ALBANY INTER CORP CL A ACCOUNT 1055064603	BUY	02/16/2021 386.000	26,800.64	7.72	26,808.36 26,808.36	
CUSIP # 012348108 ALBANY INTER CORP CL A ACCOUNT 1055064603	SEL	08/18/2021 240.000	18,444.34	4.80 0.10	15,534.34 17,561.25	878.19
CUSIP # 012348108 ALBANY INTER CORP CL A ACCOUNT 1055064603	SEL	08/19/2021 107.000	8,052.41	2.14 0.05	6,925.73 7,829.39	220.83
CUSIP # 012348108 ALBANY INTER CORP CL A ACCOUNT 1055064603	SEL	08/20/2021 341.000	25,714.47	6.82 0.14	22,071.71 24,951.60	755.91
CUSIP # 012348108 ALBANY INTER CORP CL A ACCOUNT 1055064603	SEL	08/23/2021 295.000	22,175.18	5.90 0.12	19,094.30 21,585.70	583.46
CUSIP # 012348108 ALBANY INTER CORP CL A ACCOUNT 1055064603	SEL	08/24/2021 259.000	19,675.48	5.18 0.11	16,764.14 18,951.51	718.68
CUSIP # 01625V104 ALIGNMENT HEALTHCARE INC COM ACCOUNT 1055064603	BUY	10/04/2021 957.000	15,252.09	19.14	15,271.23 15,271.23	
CUSIP # 01625V104 ALIGNMENT HEALTHCARE INC COM ACCOUNT 1055064603	BUY	10/06/2021 142.000	2,342.33	2.84	2,345.17 2,345.17	
CUSIP # 01625V104 ALIGNMENT HEALTHCARE INC COM ACCOUNT 1055064603	BUY	10/07/2021 71.000	1,165.49	1.42	1,166.91 1,166.91	
CUSIP # 01625V104 ALIGNMENT HEALTHCARE INC COM ACCOUNT 1055064603	BUY	10/08/2021 146.000	2,332.35	2.92	2,335.27 2,335.27	
CUSIP # 01625V104 ALIGNMENT HEALTHCARE INC COM ACCOUNT 1055064603	BUY	10/13/2021 512.000	8,842.24	10.24	8,852.48 8,852.48	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21	THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS	
GOLDMAN SACHS AND COMPANY							
CUSIP # 01625V104 ALIGNMENT HEALTHCARE INC COM ACCOUNT 1055064603	BUY	10/14/2021 900.000	15,280.74	18.00	15,298.74 15,298.74		
CUSIP # 019330109 ALLIED MOTION TECHNOLOGIES ACCOUNT 1055064603	BUY	04/28/2021 184.000	9,852.46	3.68	9,856.14 9,856.14		
CUSIP # 01F012429 FEDERAL NATL MTG ASSN 1.5% 09/25/2035 ACCOUNT 1055064550	BUY	02/16/2021 250,000.000	256,328.13		256,328.13 256,328.13		
CUSIP # 01F012429 FEDERAL NATL MTG ASSN 1.5% 09/25/2035 ACCOUNT 1055064550	SEL	02/16/2021 250,000.000	256,196.29		256,413.60 256,447.78	251.49-	
CUSIP # 01F012437 FEDERAL NATL MTG ASSN TBA 1.5% 03/15/2036 ACCOUNT 1055064550	BUY	03/16/2021 250,000.000	255,937.50		255,937.50 255,937.50		
CUSIP # 01F012437 FEDERAL NATL MTG ASSN TBA 1.5% 03/15/2036 ACCOUNT 1055064550	SEL	03/16/2021 275,000.000	280,392.58		281,666.55 281,666.55	1,273.97-	
CUSIP # 01F012437 FEDERAL NATL MTG ASSN TBA 1.5% 03/15/2036 ACCOUNT 1055064550	SEL	03/16/2021 250,000.000	256,162.11		256,060.51 256,060.51	101.60	
CUSIP # 01F012445 FEDERAL NATL MTG ASSN TBA 1.5% 11/25/2035 ACCOUNT 1055064550	BUY	04/19/2021 250,000.000	255,849.61		255,849.61 255,849.61		
CUSIP # 01F012445 FEDERAL NATL MTG ASSN TBA 1.5% 11/25/2035 ACCOUNT 1055064550	BUY	04/19/2021 275,000.000	279,995.12		279,995.12 279,995.12		
CUSIP # 01F012445 FEDERAL NATL MTG ASSN TBA 1.5% 11/25/2035	SEL	04/19/2021 300,000.000	301,593.75		305,344.00 305,344.00	3,750.25-	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
GOLDMAN SACHS AND COMPANY ACCOUNT 1055064550						
CUSIP # 01F012452 FEDERAL NATL MTG ASSN TBA 1.5% 11/25/2035 ACCOUNT 1055064550	BUY	05/18/2021 300,000.000	301,078.13		301,078.13 301,078.13	
CUSIP # 01F012452 FEDERAL NATL MTG ASSN TBA 1.5% 11/25/2035 ACCOUNT 1055064550	SEL	05/18/2021 300,000.000	302,847.66		300,686.05 300,686.05	2,161.61
CUSIP # 01F012460 FEDERAL NATL MTG ASSN UMBS TBA 15YR TBA 01.500% JUN 1.5% 06/15/2036 ACCOUNT 1055064550	BUY	06/17/2021 300,000.000	302,449.22		302,449.22 302,449.22	
CUSIP # 01F012460 FEDERAL NATL MTG ASSN UMBS TBA 15YR TBA 01.500% JUN 1.5% 06/15/2036 ACCOUNT 1055064550	SEL	06/17/2021 300,000.000	303,011.72		302,713.76 302,713.76	297.96
CUSIP # 01F012478 FEDERAL NATL MTG ASSN UMBS TBA 15YR TBA 01.500% JUL 1.5% 07/15/2036 ACCOUNT 1055064550	BUY	07/19/2021 300,000.000	302,531.25		302,531.25 302,531.25	
CUSIP # 01F012478 FEDERAL NATL MTG ASSN UMBS TBA 15YR TBA 01.500% JUL 1.5% 07/15/2036 ACCOUNT 1055064550	SEL	07/19/2021 300,000.000	302,425.78		302,419.55 302,419.55	6.23
CUSIP # 01F012486 FEDERAL NATL MTG ASSN 1.5% 08/15/2035 ACCOUNT 1055064550	BUY	08/17/2021 300,000.000	301,933.59		301,933.59 301,933.59	
CUSIP # 01F012486 FEDERAL NATL MTG ASSN 1.5% 08/15/2035 ACCOUNT 1055064550	SEL	08/17/2021 125,000.000	127,075.20		125,908.20 125,908.20	1,167.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
GOLDMAN SACHS AND COMPANY CUSIP # 01F012486 FEDERAL NATL MTG ASSN 1.5% 08/15/2035 ACCOUNT 1055064550	SEL	08/17/2021 175,000.000	178,332.52		176,271.48 176,271.48	2,061.04
CUSIP # 01F012494 FEDERAL NATL MTG ASSN TBA 1.5% 09/15/2035 ACCOUNT 1055064550	BUY	09/16/2021 125,000.000	126,879.88		126,879.88 126,879.88	
CUSIP # 01F012494 FEDERAL NATL MTG ASSN TBA 1.5% 09/15/2035 ACCOUNT 1055064550	BUY	09/16/2021 175,000.000	178,069.34		178,069.34 178,069.34	
CUSIP # 01F012494 FEDERAL NATL MTG ASSN TBA 1.5% 09/15/2035 ACCOUNT 1055064550	SEL	09/16/2021 300,000.000	304,634.77		304,843.34 304,843.34	208.57-
CUSIP # 01F0124A1 FEDERAL NATL MTG ASSN 1.5% 10/15/2035 ACCOUNT 1055064550	BUY	10/19/2021 300,000.000	304,125.00		304,125.00 304,125.00	
CUSIP # 01F0124A1 FEDERAL NATL MTG ASSN 1.5% 10/15/2035 ACCOUNT 1055064550	SEL	10/19/2021 300,000.000	305,203.13		303,893.49 303,893.49	1,309.64
CUSIP # 01F0124B9 FEDERAL NATL MTG ASSN TBA 1.5% 11/15/2035 ACCOUNT 1055064550	BUY	11/16/2021 300,000.000	304,734.38		304,734.38 304,734.38	
CUSIP # 01F012635 FEDERAL NATL MTG ASSN 1.5% 03/15/2051 ACCOUNT 1055064550	BUY	03/11/2021 225,000.000	225,632.81		225,632.81 225,632.81	
CUSIP # 01F012635 FEDERAL NATL MTG ASSN 1.5% 03/15/2051 ACCOUNT 1055064550	SEL	03/11/2021 225,000.000	222,618.16		225,632.81 225,632.81	3,014.65-
CUSIP # 01F012643 FEDERAL NATL MTG ASSN TBA 1.5% 09/25/2050	BUY	04/14/2021 225,000.000	222,196.29		222,196.29 222,196.29	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21	THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS	
GOLDMAN SACHS AND COMPANY ACCOUNT 1055064550							
CUSIP # 01F012643 FEDERAL NATL MTG ASSN TBA 1.5% 09/25/2050 ACCOUNT 1055064550	SEL	04/14/2021 225,000.000	218,693.85		222,045.96 222,045.96	3,352.11-	
CUSIP # 01F012650 FEDERAL NATL MTG ASSN TBA 1.5% 09/25/2050 ACCOUNT 1055064550	BUY	05/13/2021 225,000.000	218,250.00		218,250.00 218,250.00		
CUSIP # 01F020414 FNMA TBA 2% 05/25/2035 ACCOUNT 1055064550	BUY	01/18/2022 275,000.000	282,079.10		282,079.10 282,079.10		
CUSIP # 01F020414 FNMA TBA 2% 05/25/2035 ACCOUNT 1055064550	BUY	01/18/2022 175,000.000	179,108.40		179,108.40 179,108.40		
CUSIP # 01F020430 FNMA TBA 2% 12/15/2036 ACCOUNT 1055064550	SEL	03/16/2021 275,000.000	285,849.61		286,891.10 286,891.10	1,041.49-	
CUSIP # 01F020448 FNMA MBS 2% 04/15/2036 ACCOUNT 1055064550	BUY	04/19/2021 275,000.000	285,452.15		285,452.15 285,452.15		
CUSIP # 01F020448 FNMA MBS 2% 04/15/2036 ACCOUNT 1055064550	SEL	04/19/2021 275,000.000	282,369.14		285,450.30 285,450.30	3,081.16-	
CUSIP # 01F020455 FNMA 2% 05/25/2028 ACCOUNT 1055064550	BUY	05/18/2021 275,000.000	281,982.42		281,982.42 281,982.42		
CUSIP # 01F020455 FNMA 2% 05/25/2028 ACCOUNT 1055064550	SEL	05/18/2021 275,000.000	284,066.41		281,717.56 281,717.56	2,348.85	
CUSIP # 01F020463 FNMA TBA 2% 06/25/2028 ACCOUNT 1055064550	BUY	06/17/2021 275,000.000	283,711.91		283,711.91 283,711.91		
CUSIP # 01F020463 FNMA TBA 2% 06/25/2028 ACCOUNT 1055064550	SEL	06/17/2021 275,000.000	284,216.80		283,513.01 283,513.02	703.78	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21	THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS	
GOLDMAN SACHS AND COMPANY							
CUSIP # 01F020471 FNMA TBA 2% 07/25/2028 ACCOUNT 1055064550	BUY	07/19/2021 275,000.000	283,787.11		283,787.11 283,787.11		
CUSIP # 01F020471 FNMA TBA 2% 07/25/2028 ACCOUNT 1055064550	SEL	07/19/2021 275,000.000	283,051.27		283,318.82 283,318.82	267.55-	
CUSIP # 01F020489 FNMA 2% 08/25/2028 ACCOUNT 1055064550	BUY	08/17/2021 275,000.000	282,691.41		282,691.41 282,691.41		
CUSIP # 01F020489 FNMA 2% 08/25/2028 ACCOUNT 1055064550	SEL	08/17/2021 275,000.000	285,135.25		282,314.01 282,314.01	2,821.24	
CUSIP # 01F020497 FNMA TBA 2% 09/01/2028 ACCOUNT 1055064550	BUY	09/16/2021 275,000.000	284,753.91		284,753.91 284,753.91		
CUSIP # 01F020497 FNMA TBA 2% 09/01/2028 ACCOUNT 1055064550	SEL	09/16/2021 275,000.000	284,281.25		284,417.29 284,417.29	136.04-	
CUSIP # 01F0204A4 FNMA TBA 2% 10/01/2028 ACCOUNT 1055064550	BUY	10/19/2021 275,000.000	283,851.56		283,851.56 283,851.56		
CUSIP # 01F0204A4 FNMA TBA 2% 10/01/2028 ACCOUNT 1055064550	SEL	10/19/2021 175,000.000	180,308.11		180,632.28 180,632.28	324.17-	
CUSIP # 01F0204B2 FNMA TBA 2% 11/15/2035 ACCOUNT 1055064550	BUY	11/16/2021 175,000.000	180,072.27		180,072.27 180,072.27		
CUSIP # 01F0204B2 FNMA TBA 2% 11/15/2035 ACCOUNT 1055064550	SEL	11/16/2021 175,000.000	179,405.76		180,707.31 180,707.31	1,301.55-	
CUSIP # 01F0204B2 FNMA TBA 2% 11/15/2035 ACCOUNT 1055064550	SEL	11/16/2021 275,000.000	281,923.34		283,968.63 283,968.63	2,045.29-	
CUSIP # 01F0204C0 FNMA TBA 2% 05/25/2035	BUY	12/16/2021 450,000.000	460,582.03		460,582.03 460,582.03		

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER VALUATION 917,598,423.21 THRESHOLD 45,879,921.16

DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
GOLDMAN SACHS AND COMPANY ACCOUNT 1055064550						
CUSIP # 01F0204C0 FNMA TBA 2% 05/25/2035 ACCOUNT 1055064550	SEL	12/16/2021 175,000.000	179,409.18		179,233.37 179,233.37	175.81
CUSIP # 01F0204C0 FNMA TBA 2% 05/25/2035 ACCOUNT 1055064550	SEL	12/16/2021 275,000.000	282,535.64		281,652.44 281,652.44	883.20
CUSIP # 01F020612 FNMA TBA 2% 01/15/2052 ACCOUNT 1055064550	BUY	01/14/2021 275,000.000	284,087.89		284,087.89 284,087.89	
CUSIP # 01F020612 FNMA TBA 2% 01/15/2052 ACCOUNT 1055064550	BUY	01/14/2021 400,000.000	413,609.38		413,609.38 413,609.38	
CUSIP # 01F020612 FNMA TBA 2% 01/15/2052 ACCOUNT 1055064550	BUY	01/14/2021 550,000.000	568,798.83		568,798.83 568,798.83	
CUSIP # 01F020612 FNMA TBA 2% 01/15/2052 ACCOUNT 1055064550	SEL	01/14/2021 225,000.000	233,015.63		232,681.57 232,681.57	334.06
CUSIP # 01F020612 FNMA TBA 2% 01/15/2052 ACCOUNT 1055064550	SEL	01/14/2021 350,000.000	363,138.67		361,949.12 361,949.12	1,189.55
CUSIP # 01F020612 FNMA TBA 2% 01/15/2052 ACCOUNT 1055064550	SEL	01/14/2021 250,000.000	259,858.40		258,535.08 258,535.08	1,323.32
CUSIP # 01F020612 FNMA TBA 2% 01/15/2052 ACCOUNT 1055064550	SEL	01/14/2021 200,000.000	207,460.94		206,828.07 206,828.07	632.87
CUSIP # 01F020612 FNMA TBA 2% 01/15/2052 ACCOUNT 1055064550	SEL	01/14/2021 200,000.000	206,652.34		206,828.07 206,828.07	175.73-
CUSIP # 01F020612 FNMA TBA 2% 01/15/2052 ACCOUNT 1055064550	SEL	01/14/2021 50,000.000	51,663.09		51,707.02 51,707.02	43.93-

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
GOLDMAN SACHS AND COMPANY						
CUSIP # 01F020612	BUY	01/13/2022	497,363.28		497,363.28	
FNMA TBA 2% 01/15/2052		500,000.000			497,363.28	
ACCOUNT 1055064550						
CUSIP # 01F020612	BUY	01/13/2022	373,476.56		373,476.56	
FNMA TBA 2% 01/15/2052		375,000.000			373,476.56	
ACCOUNT 1055064550						
CUSIP # 01F020620	BUY	02/11/2021	232,664.06		232,664.06	
FNMA TBA 2% 02/15/2052		225,000.000			232,664.06	
ACCOUNT 1055064550						
CUSIP # 01F020620	BUY	02/11/2021	362,578.13		362,578.13	
FNMA TBA 2% 02/15/2052		350,000.000			362,578.13	
ACCOUNT 1055064550						
CUSIP # 01F020620	BUY	02/11/2021	259,462.89		259,462.89	
FNMA TBA 2% 02/15/2052		250,000.000			259,462.89	
ACCOUNT 1055064550						
CUSIP # 01F020620	BUY	02/11/2021	207,179.69		207,179.69	
FNMA TBA 2% 02/15/2052		200,000.000			207,179.69	
ACCOUNT 1055064550						
CUSIP # 01F020620	BUY	02/11/2021	257,988.28		257,988.28	
FNMA TBA 2% 02/15/2052		250,000.000			257,988.28	
ACCOUNT 1055064550						
CUSIP # 01F020620	BUY	02/11/2021	230,976.56		230,976.56	
FNMA TBA 2% 02/15/2052		225,000.000			230,976.56	
ACCOUNT 1055064550						
CUSIP # 01F020620	SEL	02/11/2021	205,664.06		206,867.38	1,203.32-
FNMA TBA 2% 02/15/2052		200,000.000			206,867.38	
ACCOUNT 1055064550						
CUSIP # 01F020620	SEL	02/11/2021	412,000.00		413,734.75	1,734.75-
FNMA TBA 2% 02/15/2052		400,000.000			413,734.75	
ACCOUNT 1055064550						
CUSIP # 01F020620	SEL	02/11/2021	283,260.74		284,442.64	1,181.90-
FNMA TBA 2% 02/15/2052		275,000.000			284,442.64	
ACCOUNT 1055064550						
CUSIP # 01F020620	SEL	02/11/2021	232,356.45		232,725.80	369.35-
FNMA TBA 2% 02/15/2052		225,000.000			232,725.80	
ACCOUNT 1055064550						

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
GOLDMAN SACHS AND COMPANY						
CUSIP # 01F020620 FNMA TBA 2% 02/15/2052 ACCOUNT 1055064550	SEL	02/11/2021 200,000.000	206,812.50		206,867.38 206,867.38	54.88-
CUSIP # 01F020620 FNMA TBA 2% 02/15/2052 ACCOUNT 1055064550	SEL	02/11/2021 175,000.000	180,684.08		181,008.95 181,008.95	324.87-
CUSIP # 01F020620 FNMA TBA 2% 02/15/2052 ACCOUNT 1055064550	SEL	02/11/2021 475,000.000	490,595.21		491,310.02 491,310.02	714.81-
CUSIP # 01F020620 FNMA TBA 2% 02/15/2052 ACCOUNT 1055064550	SEL	02/11/2021 175,000.000	180,687.50		181,008.95 181,008.95	321.45-
CUSIP # 01F020638 FNMA TBA 2% 03/15/2051 ACCOUNT 1055064550	BUY	03/11/2021 200,000.000	205,351.56		205,351.56 205,351.56	
CUSIP # 01F020638 FNMA TBA 2% 03/15/2051 ACCOUNT 1055064550	BUY	03/11/2021 400,000.000	411,390.63		411,390.63 411,390.63	
CUSIP # 01F020638 FNMA TBA 2% 03/15/2051 ACCOUNT 1055064550	BUY	03/11/2021 275,000.000	282,831.05		282,831.05 282,831.05	
CUSIP # 01F020638 FNMA TBA 2% 03/15/2051 ACCOUNT 1055064550	BUY	03/11/2021 225,000.000	232,004.88		232,004.88 232,004.88	
CUSIP # 01F020638 FNMA TBA 2% 03/15/2051 ACCOUNT 1055064550	BUY	03/11/2021 200,000.000	206,500.00		206,500.00 206,500.00	
CUSIP # 01F020638 FNMA TBA 2% 03/15/2051 ACCOUNT 1055064550	BUY	03/11/2021 175,000.000	180,407.23		180,407.23 180,407.23	
CUSIP # 01F020638 FNMA TBA 2% 03/15/2051 ACCOUNT 1055064550	BUY	03/11/2021 475,000.000	489,843.75		489,843.75 489,843.75	
CUSIP # 01F020638 FNMA TBA 2% 03/15/2051	SEL	03/11/2021 250,000.000	257,460.94		257,435.33 257,435.33	25.61

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER VALUATION 917,598,423.21 THRESHOLD 45,879,921.16

DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
GOLDMAN SACHS AND COMPANY ACCOUNT 1055064550						
CUSIP # 01F020638 FNMA TBA 2% 03/15/2051 ACCOUNT 1055064550	SEL	03/11/2021 400,000.000	411,750.00		411,881.40 411,879.13	129.13-
CUSIP # 01F020638 FNMA TBA 2% 03/15/2051 ACCOUNT 1055064550	SEL	03/11/2021 400,000.000	407,945.31		411,605.89 411,565.28	3,619.97-
CUSIP # 01F020638 FNMA TBA 2% 03/15/2051 ACCOUNT 1055064550	SEL	03/11/2021 500,000.000	509,150.39		514,504.45 514,456.60	5,306.21-
CUSIP # 01F020638 FNMA TBA 2% 03/15/2051 ACCOUNT 1055064550	SEL	03/11/2021 400,000.000	405,062.50		410,666.93 409,409.90	4,347.40-
CUSIP # 01F020646 FNMA 2% 04/15/2051 ACCOUNT 1055064550	BUY	04/14/2021 400,000.000	411,031.25		411,031.25 411,031.25	
CUSIP # 01F020646 FNMA 2% 04/15/2051 ACCOUNT 1055064550	BUY	04/14/2021 400,000.000	407,203.13		407,203.13 407,203.13	
CUSIP # 01F020646 FNMA 2% 04/15/2051 ACCOUNT 1055064550	BUY	04/14/2021 500,000.000	508,203.13		508,203.13 508,203.13	
CUSIP # 01F020646 FNMA 2% 04/15/2051 ACCOUNT 1055064550	BUY	04/14/2021 400,000.000	404,312.50		404,312.50 404,312.50	
CUSIP # 01F020646 FNMA 2% 04/15/2051 ACCOUNT 1055064550	BUY	04/14/2021 625,000.000	631,347.66		631,347.66 631,347.66	
CUSIP # 01F020646 FNMA 2% 04/15/2051 ACCOUNT 1055064550	SEL	04/14/2021 400,000.000	401,250.00		406,190.22 406,190.22	4,940.22-
CUSIP # 01F020646 FNMA 2% 04/15/2051 ACCOUNT 1055064550	SEL	04/14/2021 400,000.000	402,578.13		406,190.22 406,190.22	3,612.09-

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
GOLDMAN SACHS AND COMPANY						
CUSIP # 01F020646	SEL	04/14/2021	400,609.38		406,190.22	5,580.84-
FNMA 2% 04/15/2051		400,000.000			406,190.22	
ACCOUNT 1055064550						
CUSIP # 01F020646	SEL	04/14/2021	498,837.89		507,737.77	8,899.88-
FNMA 2% 04/15/2051		500,000.000			507,737.77	
ACCOUNT 1055064550						
CUSIP # 01F020646	SEL	04/14/2021	224,437.50		228,482.00	4,044.50-
FNMA 2% 04/15/2051		225,000.000			228,482.00	
ACCOUNT 1055064550						
CUSIP # 01F020646	SEL	04/14/2021	323,273.44		330,029.55	6,756.11-
FNMA 2% 04/15/2051		325,000.000			330,029.55	
ACCOUNT 1055064550						
CUSIP # 01F020646	SEL	04/14/2021	75,153.81		76,160.67	1,006.86-
FNMA 2% 04/15/2051		75,000.000			76,160.67	
ACCOUNT 1055064550						
CUSIP # 01F020646	SEL	04/14/2021	250,512.70		253,868.89	3,356.19-
FNMA 2% 04/15/2051		250,000.000			253,868.89	
ACCOUNT 1055064550						
CUSIP # 01F020653	BUY	05/13/2021	399,750.00		399,750.00	
FNMA 2% 05/15/2050		400,000.000			399,750.00	
ACCOUNT 1055064550						
CUSIP # 01F020653	BUY	05/13/2021	497,871.09		497,871.09	
FNMA 2% 05/15/2050		500,000.000			497,871.09	
ACCOUNT 1055064550						
CUSIP # 01F020653	BUY	05/13/2021	224,015.63		224,015.63	
FNMA 2% 05/15/2050		225,000.000			224,015.63	
ACCOUNT 1055064550						
CUSIP # 01F020653	BUY	05/13/2021	322,714.84		322,714.84	
FNMA 2% 05/15/2050		325,000.000			322,714.84	
ACCOUNT 1055064550						
CUSIP # 01F020653	BUY	05/13/2021	325,126.95		325,126.95	
FNMA 2% 05/15/2050		325,000.000			325,126.95	
ACCOUNT 1055064550						
CUSIP # 01F020653	BUY	05/13/2021	400,437.50		400,437.50	
FNMA 2% 05/15/2050		400,000.000			400,437.50	
ACCOUNT 1055064550						

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
GOLDMAN SACHS AND COMPANY						
CUSIP # 01F020653 FNMA 2% 05/15/2050 ACCOUNT 1055064550	BUY	05/13/2021 400,000.000	401,703.13		401,703.13 401,703.13	
CUSIP # 01F020653 FNMA 2% 05/15/2050 ACCOUNT 1055064550	SEL	05/13/2021 375,000.000	377,255.86		375,051.26 375,051.26	2,204.60
CUSIP # 01F020653 FNMA 2% 05/15/2050 ACCOUNT 1055064550	SEL	05/13/2021 400,000.000	402,539.06		400,054.67 400,054.67	2,484.39
CUSIP # 01F020653 FNMA 2% 05/15/2050 ACCOUNT 1055064550	SEL	05/13/2021 400,000.000	404,171.88		400,054.67 400,054.67	4,117.21
CUSIP # 01F020653 FNMA 2% 05/15/2050 ACCOUNT 1055064550	SEL	05/13/2021 300,000.000	301,833.98		300,041.00 300,041.00	1,792.98
CUSIP # 01F020653 FNMA 2% 05/15/2050 ACCOUNT 1055064550	SEL	05/13/2021 825,000.000	833,282.23		825,112.76 825,112.76	8,169.47
CUSIP # 01F020661 FNMA 2% 06/15/2049 ACCOUNT 1055064550	BUY	06/14/2021 375,000.000	376,552.73		376,552.73 376,552.73	
CUSIP # 01F020661 FNMA 2% 06/15/2049 ACCOUNT 1055064550	BUY	06/14/2021 400,000.000	401,781.25		401,781.25 401,781.25	
CUSIP # 01F020661 FNMA 2% 06/15/2049 ACCOUNT 1055064550	BUY	06/14/2021 400,000.000	403,453.13		403,453.13 403,453.13	
CUSIP # 01F020661 FNMA 2% 06/15/2049 ACCOUNT 1055064550	BUY	06/14/2021 300,000.000	301,289.06		301,289.06 301,289.06	
CUSIP # 01F020661 FNMA 2% 06/15/2049 ACCOUNT 1055064550	SEL	06/14/2021 325,000.000	327,970.70		326,715.12 326,715.13	1,255.57
CUSIP # 01F020661 FNMA 2% 06/15/2049	SEL	06/14/2021 425,000.000	429,598.63		427,242.85 427,242.85	2,355.78

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER VALUATION 917,598,423.21 THRESHOLD 45,879,921.16

DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
GOLDMAN SACHS AND COMPANY ACCOUNT 1055064550						
CUSIP # 01F020661 FNMA 2% 06/15/2049 ACCOUNT 1055064550	SEL	06/14/2021 375,000.000	378,171.39		376,978.99 376,978.99	1,192.40
CUSIP # 01F020661 FNMA 2% 06/15/2049 ACCOUNT 1055064550	SEL	06/14/2021 375,000.000	377,065.43		376,978.99 376,978.99	86.44
CUSIP # 01F020679 FNMA 2% 07/15/2050 ACCOUNT 1055064550	BUY	07/14/2021 425,000.000	428,751.95		428,751.95 428,751.95	
CUSIP # 01F020679 FNMA 2% 07/15/2050 ACCOUNT 1055064550	BUY	07/14/2021 375,000.000	377,402.34		377,402.34 377,402.34	
CUSIP # 01F020679 FNMA 2% 07/15/2050 ACCOUNT 1055064550	BUY	07/14/2021 375,000.000	376,274.41		376,274.41 376,274.41	
CUSIP # 01F020679 FNMA 2% 07/15/2050 ACCOUNT 1055064550	BUY	07/14/2021 325,000.000	327,259.77		327,259.77 327,259.77	
CUSIP # 01F020679 FNMA 2% 07/15/2050 ACCOUNT 1055064550	SEL	07/14/2021 425,000.000	429,075.68		427,800.68 427,800.68	1,275.00
CUSIP # 01F020679 FNMA 2% 07/15/2050 ACCOUNT 1055064550	SEL	07/14/2021 475,000.000	479,406.74		478,130.18 478,130.18	1,276.56
CUSIP # 01F020679 FNMA 2% 07/15/2050 ACCOUNT 1055064550	SEL	07/14/2021 600,000.000	605,601.56		603,953.91 603,953.91	1,647.65
CUSIP # 01F020679 FNMA 2% 07/15/2050 ACCOUNT 1055064550	SEL	07/14/2021 375,000.000	376,853.03		377,471.19 377,471.19	618.16-
CUSIP # 01F020687 FNMA 2% 03/25/2050 ACCOUNT 1055064550	BUY	08/12/2021 425,000.000	428,121.09		428,121.09 428,121.09	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
GOLDMAN SACHS AND COMPANY						
CUSIP # 01F020687	BUY	08/12/2021	478,414.06		478,414.06	
FNMA 2% 03/25/2050		475,000.000			478,414.06	
ACCOUNT 1055064550						
CUSIP # 01F020687	BUY	08/12/2021	604,359.38		604,359.38	
FNMA 2% 03/25/2050		600,000.000			604,359.38	
ACCOUNT 1055064550						
CUSIP # 01F020687	BUY	08/12/2021	376,113.28		376,113.28	
FNMA 2% 03/25/2050		375,000.000			376,113.28	
ACCOUNT 1055064550						
CUSIP # 01F020687	SEL	08/12/2021	431,101.07		427,904.80	3,196.27
FNMA 2% 03/25/2050		425,000.000			427,904.80	
ACCOUNT 1055064550						
CUSIP # 01F020687	SEL	08/12/2021	431,541.02		427,904.80	3,636.22
FNMA 2% 03/25/2050		425,000.000			427,904.80	
ACCOUNT 1055064550						
CUSIP # 01F020687	SEL	08/12/2021	229,398.93		226,537.83	2,861.10
FNMA 2% 03/25/2050		225,000.000			226,537.83	
ACCOUNT 1055064550						
CUSIP # 01F020695	BUY	09/14/2021	430,163.09		430,163.09	
FNMA 2% 09/15/2050		425,000.000			430,163.09	
ACCOUNT 1055064550						
CUSIP # 01F020695	BUY	09/14/2021	430,644.53		430,644.53	
FNMA 2% 09/15/2050		425,000.000			430,644.53	
ACCOUNT 1055064550						
CUSIP # 01F020695	BUY	09/14/2021	228,928.71		228,928.71	
FNMA 2% 09/15/2050		225,000.000			228,928.71	
ACCOUNT 1055064550						
CUSIP # 01F020695	SEL	09/14/2021	253,647.46		253,414.50	232.96
FNMA 2% 09/15/2050		250,000.000			253,414.50	
ACCOUNT 1055064550						
CUSIP # 01F020695	SEL	09/14/2021	532,628.91		532,170.44	458.47
FNMA 2% 09/15/2050		525,000.000			532,170.44	
ACCOUNT 1055064550						
CUSIP # 01F0206A2	BUY	10/14/2021	253,173.83		253,173.83	
FNMA 2% 10/15/2050		250,000.000			253,173.83	
ACCOUNT 1055064550						

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
GOLDMAN SACHS AND COMPANY						
CUSIP # 01F0206A2 FNMA 2% 10/15/2050 ACCOUNT 1055064550	BUY	10/14/2021 525,000.000	531,665.04		531,665.04 531,665.04	
CUSIP # 01F0206A2 FNMA 2% 10/15/2050 ACCOUNT 1055064550	SEL	10/14/2021 500,000.000	506,318.36		505,608.15 505,608.15	710.21
CUSIP # 01F0206B0 FNMA 2% 11/15/2050 ACCOUNT 1055064550	BUY	11/10/2021 500,000.000	505,488.28		505,488.28 505,488.28	
CUSIP # 01F0206B0 FNMA 2% 11/15/2050 ACCOUNT 1055064550	SEL	11/10/2021 475,000.000	473,274.41		479,000.31 479,000.31	5,725.90-
CUSIP # 01F0206B0 FNMA 2% 11/15/2050 ACCOUNT 1055064550	SEL	11/10/2021 500,000.000	500,400.39		504,210.85 504,210.85	3,810.46-
CUSIP # 01F0206C8 FNMA TBA 2% 12/15/2050 ACCOUNT 1055064550	BUY	12/13/2021 500,000.000	499,355.47		499,355.47 499,355.47	
CUSIP # 01F0206C8 FNMA TBA 2% 12/15/2050 ACCOUNT 1055064550	SEL	12/13/2021 500,000.000	498,339.84		498,083.12 498,083.12	256.72
CUSIP # 01F0206C8 FNMA TBA 2% 12/15/2050 ACCOUNT 1055064550	SEL	12/13/2021 375,000.000	374,150.39		373,562.34 373,562.34	588.05
CUSIP # 01F022618 FNCT 2.5% 01/01/2043 ACCOUNT 1055064550	BUY	01/14/2021 50,000.000	52,279.30		52,279.30 52,279.30	
CUSIP # 01F022618 FNCT 2.5% 01/01/2043 ACCOUNT 1055064550	SEL	01/14/2021 25,000.000	26,282.71		26,170.72 26,170.72	111.99
CUSIP # 01F022618 FNCT 2.5% 01/01/2043 ACCOUNT 1055064550	SEL	01/14/2021 25,000.000	26,311.52		26,170.72 26,170.72	140.80
CUSIP # 01F022618 FNCT 2.5% 01/01/2043	SEL	01/14/2021 375,000.000	394,182.13		392,560.82 392,560.82	1,621.31

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER VALUATION 917,598,423.21 THRESHOLD 45,879,921.16

DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
GOLDMAN SACHS AND COMPANY ACCOUNT 1055064550						
CUSIP # 01F022618 FNCT 2.5% 01/01/2043 ACCOUNT 1055064550	SEL	01/14/2021 325,000.000	342,151.37		340,219.37 340,219.37	1,932.00
CUSIP # 01F022618 FNCT 2.5% 01/01/2043 ACCOUNT 1055064550	SEL	01/14/2021 1,350,000.000	1,420,822.27		1,413,218.93 1,413,218.93	7,603.34
CUSIP # 01F022618 FNCT 2.5% 01/01/2043 ACCOUNT 1055064550	BUY	01/13/2022 600,000.000	613,429.69		613,429.69 613,429.69	
CUSIP # 01F022618 FNCT 2.5% 01/01/2043 ACCOUNT 1055064550	BUY	01/13/2022 600,000.000	614,273.44		614,273.44 614,273.44	
CUSIP # 01F022618 FNCT 2.5% 01/01/2043 ACCOUNT 1055064550	BUY	01/13/2022 575,000.000	588,476.56		588,476.56 588,476.56	
CUSIP # 01F022626 FNCT 2.5% 02/15/2049 ACCOUNT 1055064550	BUY	02/11/2021 375,000.000	393,500.98		393,500.98 393,500.98	
CUSIP # 01F022626 FNCT 2.5% 02/15/2049 ACCOUNT 1055064550	BUY	02/11/2021 25,000.000	26,237.30		26,237.30 26,237.30	
CUSIP # 01F022626 FNCT 2.5% 02/15/2049 ACCOUNT 1055064550	BUY	02/11/2021 325,000.000	341,554.69		341,554.69 341,554.69	
CUSIP # 01F022626 FNCT 2.5% 02/15/2049 ACCOUNT 1055064550	BUY	02/11/2021 1,375,000.000	1,444,824.22		1,444,824.22 1,444,824.22	
CUSIP # 01F022626 FNCT 2.5% 02/15/2049 ACCOUNT 1055064550	SEL	02/11/2021 450,000.000	471,963.87		472,943.61 472,943.61	979.74-
CUSIP # 01F022626 FNCT 2.5% 02/15/2049 ACCOUNT 1055064550	SEL	02/11/2021 575,000.000	605,614.26		604,316.83 604,316.83	1,297.43

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
GOLDMAN SACHS AND COMPANY CUSIP # 01F022626 FNCT 2.5% 02/15/2049 ACCOUNT 1055064550	SEL	02/11/2021 600,000.000	632,625.00		630,591.48 630,591.48	2,033.52
CUSIP # 01F022634 FNCT 2.5% 03/01/2043 ACCOUNT 1055064550	BUY	03/11/2021 450,000.000	471,111.33		471,111.33 471,111.33	
CUSIP # 01F022634 FNCT 2.5% 03/01/2043 ACCOUNT 1055064550	BUY	03/11/2021 575,000.000	604,558.59		604,558.59 604,558.59	
CUSIP # 01F022634 FNCT 2.5% 03/01/2043 ACCOUNT 1055064550	BUY	03/11/2021 600,000.000	631,546.88		631,546.88 631,546.88	
CUSIP # 01F022634 FNCT 2.5% 03/01/2043 ACCOUNT 1055064550	SEL	03/11/2021 400,000.000	420,304.69		420,272.16 420,272.16	32.53
CUSIP # 01F022634 FNCT 2.5% 03/01/2043 ACCOUNT 1055064550	SEL	03/11/2021 425,000.000	445,992.68		446,539.17 446,539.17	546.49-
CUSIP # 01F022634 FNCT 2.5% 03/01/2043 ACCOUNT 1055064550	SEL	03/11/2021 475,000.000	496,291.50		499,073.19 499,073.19	2,781.69-
CUSIP # 01F022642 FNCT 2.5% 04/15/2047 ACCOUNT 1055064550	BUY	04/14/2021 400,000.000	419,578.13		419,578.13 419,578.13	
CUSIP # 01F022642 FNCT 2.5% 04/15/2047 ACCOUNT 1055064550	BUY	04/14/2021 425,000.000	445,187.50		445,187.50 445,187.50	
CUSIP # 01F022642 FNCT 2.5% 04/15/2047 ACCOUNT 1055064550	BUY	04/14/2021 475,000.000	495,335.94		495,335.94 495,335.94	
CUSIP # 01F022642 FNCT 2.5% 04/15/2047 ACCOUNT 1055064550	SEL	04/14/2021 650,000.000	669,855.47		678,659.05 678,659.05	8,803.58-
CUSIP # 01F022642 FNCT 2.5% 04/15/2047 ACCOUNT 1055064550	SEL	04/14/2021 525,000.000	539,929.69		548,147.69 548,147.69	8,218.00-

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
GOLDMAN SACHS AND COMPANY						
CUSIP # 01F022659 FNCT 2.5% 05/15/2048 ACCOUNT 1055064550	BUY	05/13/2021 650,000.000	668,535.16		668,535.16 668,535.16	
CUSIP # 01F022659 FNCT 2.5% 05/15/2048 ACCOUNT 1055064550	BUY	05/13/2021 525,000.000	538,781.25		538,781.25 538,781.25	
CUSIP # 01F022659 FNCT 2.5% 05/15/2048 ACCOUNT 1055064550	BUY	05/13/2021 925,000.000	958,206.05		958,206.05 958,206.05	
CUSIP # 01F022659 FNCT 2.5% 05/15/2048 ACCOUNT 1055064550	SEL	05/13/2021 650,000.000	673,435.55		670,631.61 672,023.58	1,411.97
CUSIP # 01F022659 FNCT 2.5% 05/15/2048 ACCOUNT 1055064550	SEL	05/13/2021 600,000.000	618,140.63		616,907.68 616,907.68	1,232.95
CUSIP # 01F022659 FNCT 2.5% 05/15/2048 ACCOUNT 1055064550	SEL	05/13/2021 550,000.000	568,777.34		567,310.39 567,652.76	1,124.58
CUSIP # 01F022659 FNCT 2.5% 05/15/2048 ACCOUNT 1055064550	SEL	05/13/2021 400,000.000	414,171.88		412,589.38 412,838.37	1,333.51
CUSIP # 01F022667 FNCT TBA 2.5% 06/15/2047 ACCOUNT 1055064550	BUY	06/14/2021 600,000.000	616,734.38		616,734.38 616,734.38	
CUSIP # 01F022667 FNCT TBA 2.5% 06/15/2047 ACCOUNT 1055064550	BUY	06/14/2021 550,000.000	567,574.22		567,574.22 567,574.22	
CUSIP # 01F022667 FNCT TBA 2.5% 06/15/2047 ACCOUNT 1055064550	BUY	06/14/2021 400,000.000	413,281.25		413,281.25 413,281.25	
CUSIP # 01F022667 FNCT TBA 2.5% 06/15/2047 ACCOUNT 1055064550	BUY	06/14/2021 650,000.000	671,886.72		671,886.72 671,886.72	
CUSIP # 01F022667 FNCT TBA 2.5% 06/15/2047	SEL	06/14/2021 275,000.000	284,829.10		283,638.35 283,648.64	1,180.46

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER VALUATION 917,598,423.21 THRESHOLD 45,879,921.16

DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
GOLDMAN SACHS AND COMPANY ACCOUNT 1055064550						
CUSIP # 01F022667 FNCT TBA 2.5% 06/15/2047 ACCOUNT 1055064550	SEL	06/14/2021 650,000.000	673,257.81		670,290.06 670,290.06	2,967.75
CUSIP # 01F022667 FNCT TBA 2.5% 06/15/2047 ACCOUNT 1055064550	SEL	06/14/2021 675,000.000	697,939.45		696,236.24 696,228.48	1,710.97
CUSIP # 01F022667 FNCT TBA 2.5% 06/15/2047 ACCOUNT 1055064550	SEL	06/14/2021 550,000.000	570,034.18		567,314.26 567,297.28	2,736.90
CUSIP # 01F022667 FNCT TBA 2.5% 06/15/2047 ACCOUNT 1055064550	SEL	06/14/2021 325,000.000	336,616.21		335,240.84 335,221.12	1,395.09
CUSIP # 01F022675 FNCT TBA 2.5% 07/15/2047 ACCOUNT 1055064550	BUY	07/14/2021 650,000.000	671,708.98		671,708.98 671,708.98	
CUSIP # 01F022675 FNCT TBA 2.5% 07/15/2047 ACCOUNT 1055064550	BUY	07/14/2021 675,000.000	696,357.42		696,357.42 696,357.42	
CUSIP # 01F022675 FNCT TBA 2.5% 07/15/2047 ACCOUNT 1055064550	BUY	07/14/2021 550,000.000	568,734.38		568,734.38 568,734.38	
CUSIP # 01F022675 FNCT TBA 2.5% 07/15/2047 ACCOUNT 1055064550	BUY	07/14/2021 600,000.000	620,039.06		620,039.06 620,039.06	
CUSIP # 01F022675 FNCT TBA 2.5% 07/15/2047 ACCOUNT 1055064550	SEL	07/14/2021 650,000.000	672,013.67		671,328.04 671,328.04	685.63
CUSIP # 01F022675 FNCT TBA 2.5% 07/15/2047 ACCOUNT 1055064550	SEL	07/14/2021 650,000.000	672,648.44		671,328.04 671,328.04	1,320.40
CUSIP # 01F022675 FNCT TBA 2.5% 07/15/2047 ACCOUNT 1055064550	SEL	07/14/2021 400,000.000	413,664.06		413,124.95 413,124.94	539.12

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
GOLDMAN SACHS AND COMPANY CUSIP # 01F022675 FNCT TBA 2.5% 07/15/2047 ACCOUNT 1055064550	SEL	07/14/2021 575,000.000	594,462.40		593,867.11 593,867.11	595.29
CUSIP # 01F022675 FNCT TBA 2.5% 07/15/2047 ACCOUNT 1055064550	SEL	07/14/2021 125,000.000	129,187.01		129,101.54 129,101.55	85.46
CUSIP # 01F022683 FNCT TBA 2.5% 08/15/2046 ACCOUNT 1055064550	BUY	08/12/2021 650,000.000	670,566.41		670,566.41 670,566.41	
CUSIP # 01F022683 FNCT TBA 2.5% 08/15/2046 ACCOUNT 1055064550	BUY	08/12/2021 650,000.000	671,277.34		671,277.34 671,277.34	
CUSIP # 01F022683 FNCT TBA 2.5% 08/15/2046 ACCOUNT 1055064550	BUY	08/12/2021 400,000.000	412,859.38		412,859.38 412,859.38	
CUSIP # 01F022683 FNCT TBA 2.5% 08/15/2046 ACCOUNT 1055064550	BUY	08/12/2021 125,000.000	128,940.43		128,940.43 128,940.43	
CUSIP # 01F022683 FNCT TBA 2.5% 08/15/2046 ACCOUNT 1055064550	BUY	08/12/2021 575,000.000	593,328.13		593,328.13 593,328.13	
CUSIP # 01F022683 FNCT TBA 2.5% 08/15/2046 ACCOUNT 1055064550	SEL	08/12/2021 550,000.000	570,539.06		567,628.83 567,628.83	2,910.23
CUSIP # 01F022683 FNCT TBA 2.5% 08/15/2046 ACCOUNT 1055064550	SEL	08/12/2021 525,000.000	543,590.33		541,827.52 541,827.52	1,762.81
CUSIP # 01F022683 FNCT TBA 2.5% 08/15/2046 ACCOUNT 1055064550	SEL	08/12/2021 800,000.000	831,187.50		825,641.93 825,641.93	5,545.57
CUSIP # 01F022683 FNCT TBA 2.5% 08/15/2046 ACCOUNT 1055064550	SEL	08/12/2021 525,000.000	545,477.05		541,827.51 541,827.52	3,649.53
CUSIP # 01F022691 FNCT TBA 2.5% 09/15/2048 ACCOUNT 1055064550	BUY	09/14/2021 550,000.000	569,357.42		569,357.42 569,357.42	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
GOLDMAN SACHS AND COMPANY						
CUSIP # 01F022691 FNCT TBA 2.5% 09/15/2048 ACCOUNT 1055064550	BUY	09/14/2021 525,000.000	542,452.15		542,452.15 542,452.15	
CUSIP # 01F022691 FNCT TBA 2.5% 09/15/2048 ACCOUNT 1055064550	BUY	09/14/2021 800,000.000	829,500.00		829,500.00 829,500.00	
CUSIP # 01F022691 FNCT TBA 2.5% 09/15/2048 ACCOUNT 1055064550	BUY	09/14/2021 525,000.000	544,338.87		544,338.87 544,338.87	
CUSIP # 01F022691 FNCT TBA 2.5% 09/15/2048 ACCOUNT 1055064550	SEL	09/14/2021 525,000.000	543,631.35		543,546.82 543,546.82	84.53
CUSIP # 01F022691 FNCT TBA 2.5% 09/15/2048 ACCOUNT 1055064550	SEL	09/14/2021 600,000.000	621,914.06		621,196.37 621,196.37	717.69
CUSIP # 01F022691 FNCT TBA 2.5% 09/15/2048 ACCOUNT 1055064550	SEL	09/14/2021 725,000.000	752,130.86		750,612.28 750,612.28	1,518.58
CUSIP # 01F0226A8 FNCT TBA 2.5% 10/15/2047 ACCOUNT 1055064550	BUY	10/14/2021 525,000.000	542,472.66		542,472.66 542,472.66	
CUSIP # 01F0226A8 FNCT TBA 2.5% 10/15/2047 ACCOUNT 1055064550	BUY	10/14/2021 600,000.000	620,695.31		620,695.31 620,695.31	
CUSIP # 01F0226A8 FNCT TBA 2.5% 10/15/2047 ACCOUNT 1055064550	BUY	10/14/2021 725,000.000	750,714.84		750,714.84 750,714.84	
CUSIP # 01F0226A8 FNCT TBA 2.5% 10/15/2047 ACCOUNT 1055064550	SEL	10/14/2021 250,000.000	259,243.16		258,681.84 258,681.84	561.32
CUSIP # 01F0226A8 FNCT TBA 2.5% 10/15/2047 ACCOUNT 1055064550	SEL	10/14/2021 550,000.000	570,796.88		569,100.06 569,100.06	1,696.82
CUSIP # 01F0226A8 FNCT TBA 2.5% 10/15/2047	SEL	10/14/2021 525,000.000	545,025.88		543,231.87 543,231.87	1,794.01

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
GOLDMAN SACHS AND COMPANY ACCOUNT 1055064550						
CUSIP # 01F0226A8 FNCT TBA 2.5% 10/15/2047 ACCOUNT 1055064550	SEL	10/14/2021 775,000.000	802,155.27		801,913.72 801,913.72	241.55
CUSIP # 01F0226A8 FNCT TBA 2.5% 10/15/2047 ACCOUNT 1055064550	SEL	10/14/2021 275,000.000	285,167.48		284,550.03 284,550.03	617.45
CUSIP # 01F0226B6 FNCT TBA 2.5% 11/15/2047 ACCOUNT 1055064550	BUY	11/10/2021 550,000.000	569,808.59		569,808.59 569,808.59	
CUSIP # 01F0226B6 FNCT TBA 2.5% 11/15/2047 ACCOUNT 1055064550	BUY	11/10/2021 525,000.000	544,072.27		544,072.27 544,072.27	
CUSIP # 01F0226B6 FNCT TBA 2.5% 11/15/2047 ACCOUNT 1055064550	BUY	11/10/2021 775,000.000	800,732.42		800,732.42 800,732.42	
CUSIP # 01F0226B6 FNCT TBA 2.5% 11/15/2047 ACCOUNT 1055064550	BUY	11/10/2021 525,000.000	543,436.52		543,436.52 543,436.52	
CUSIP # 01F0226B6 FNCT TBA 2.5% 11/15/2047 ACCOUNT 1055064550	SEL	11/10/2021 500,000.000	513,994.14		517,260.54 517,260.54	3,266.40-
CUSIP # 01F0226B6 FNCT TBA 2.5% 11/15/2047 ACCOUNT 1055064550	SEL	11/10/2021 550,000.000	565,737.30		568,986.59 568,986.59	3,249.29-
CUSIP # 01F0226B6 FNCT TBA 2.5% 11/15/2047 ACCOUNT 1055064550	SEL	11/10/2021 725,000.000	741,454.10		750,027.78 750,027.78	8,573.68-
CUSIP # 01F0226C4 FNCT TBA 2.5% 12/01/2042 ACCOUNT 1055064550	BUY	12/13/2021 500,000.000	512,792.97		512,792.97 512,792.97	
CUSIP # 01F0226C4 FNCT TBA 2.5% 12/01/2042 ACCOUNT 1055064550	BUY	12/13/2021 550,000.000	564,416.02		564,416.02 564,416.02	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
GOLDMAN SACHS AND COMPANY CUSIP # 01F0226C4 FNCT TBA 2.5% 12/01/2042 ACCOUNT 1055064550	BUY	12/13/2021 725,000.000	739,669.92		739,669.92 739,669.92	
CUSIP # 01F0226C4 FNCT TBA 2.5% 12/01/2042 ACCOUNT 1055064550	SEL	12/13/2021 600,000.000	614,742.19		613,859.62 613,859.62	882.57
CUSIP # 01F0226C4 FNCT TBA 2.5% 12/01/2042 ACCOUNT 1055064550	SEL	12/13/2021 600,000.000	615,515.63		613,859.62 613,859.62	1,656.01
CUSIP # 01F0226C4 FNCT TBA 2.5% 12/01/2042 ACCOUNT 1055064550	SEL	12/13/2021 575,000.000	589,700.68		588,282.14 588,282.14	1,418.54
CUSIP # 021347109 ALTABANCORP ACCOUNT 1055064603	BUY	01/14/2021 22.000	643.11	0.44	643.55 643.55	
CUSIP # 05350V106 AVANOS MED INC ACCOUNT 1055064603	BUY	07/08/2021 26.000	931.99	0.52	932.51 932.51	
CUSIP # 05350V106 AVANOS MED INC ACCOUNT 1055064603	BUY	07/09/2021 242.000	8,818.07	4.84	8,822.91 8,822.91	
CUSIP # 05350V106 AVANOS MED INC ACCOUNT 1055064603	BUY	07/12/2021 373.000	13,646.17	7.46	13,653.63 13,653.63	
CUSIP # 06652V208 BANNER CORPORATION ACCOUNT 1055064603	BUY	04/14/2021 103.000	5,677.32	2.06	5,679.38 5,679.38	
CUSIP # 06652V208 BANNER CORPORATION ACCOUNT 1055064603	BUY	04/15/2021 183.000	9,942.39	3.66	9,946.05 9,946.05	
CUSIP # 06652V208 BANNER CORPORATION ACCOUNT 1055064603	BUY	04/15/2021 671.000	36,623.78	13.42	36,637.20 36,637.20	
CUSIP # 06652V208 BANNER CORPORATION ACCOUNT 1055064603	BUY	04/16/2021 419.000	23,083.51	8.38	23,091.89 23,091.89	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
GOLDMAN SACHS AND COMPANY						
CUSIP # 067806109 BARNES GROUP INC ACCOUNT 1055064603	SEL	08/18/2021 355.000	17,738.96	7.10 0.10	14,905.81 17,964.60	232.84-
CUSIP # 067806109 BARNES GROUP INC ACCOUNT 1055064603	SEL	08/19/2021 53.000	2,542.94	1.06 0.02	2,225.37 2,682.04	140.18-
CUSIP # 067806109 BARNES GROUP INC ACCOUNT 1055064603	SEL	08/20/2021 40.000	1,922.51	0.80 0.01	1,679.53 2,024.18	102.48-
CUSIP # 067806109 BARNES GROUP INC ACCOUNT 1055064603	SEL	08/23/2021 71.000	3,337.66	1.42 0.02	2,981.16 3,592.92	256.70-
CUSIP # 067806109 BARNES GROUP INC ACCOUNT 1055064603	SEL	08/24/2021 614.000	29,098.75	12.28 0.15	25,780.76 31,071.16	1,984.84-
CUSIP # 067806109 BARNES GROUP INC ACCOUNT 1055064603	SEL	08/26/2021 89.000	4,288.27	1.78 0.03	3,736.95 4,503.80	217.34-
CUSIP # 116794108 BRUKER BIOSCIENCES CORP ACCOUNT 1055064603	SEL	01/29/2021 1,054.000	60,346.03	21.08 1.34	32,125.41 57,053.02	3,270.59
CUSIP # 116794108 BRUKER BIOSCIENCES CORP ACCOUNT 1055064603	SEL	02/01/2021 922.000	53,310.87	18.44 1.18	28,102.11 49,907.86	3,383.39
CUSIP # 131193104 CALLAWAY GOLF CO ACCOUNT 1055064603	BUY	09/22/2021 14.000	414.37	0.28	414.65 414.65	
CUSIP # 21H020618 GOVERNMENT NATL MTG ASSN TBA 2% 04/20/2050 ACCOUNT 1055064550	BUY	01/21/2021 150,000.000	155,812.50		155,812.50 155,812.50	
CUSIP # 21H020618 GOVERNMENT NATL MTG ASSN TBA 2% 04/20/2050 ACCOUNT 1055064550	BUY	01/21/2021 175,000.000	182,280.27		182,280.27 182,280.27	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
GOLDMAN SACHS AND COMPANY CUSIP # 21H020618 GOVERNMENT NATL MTG ASSN TBA 2% 04/20/2050 ACCOUNT 1055064550	SEL	01/21/2021 375,000.000	389,992.68		389,764.63 389,764.63	228.05
CUSIP # 21H020618 GOVERNMENT NATL MTG ASSN TBA 2% 04/20/2050 ACCOUNT 1055064550	SEL	01/21/2021 325,000.000	338,222.17		337,796.02 337,796.02	426.15
CUSIP # 21H020618 GOVERNMENT NATL MTG ASSN TBA 2% 04/20/2050 ACCOUNT 1055064550	BUY	01/20/2022 250,000.000	253,652.34		253,652.34 253,652.34	
CUSIP # 21H020626 GOVERNMENT NATL MTG ASSN MBS 2% 04/20/2050 ACCOUNT 1055064550	BUY	02/18/2021 325,000.000	337,708.01		337,708.01 337,708.01	
CUSIP # 21H020626 GOVERNMENT NATL MTG ASSN MBS 2% 04/20/2050 ACCOUNT 1055064550	BUY	02/18/2021 375,000.000	389,399.41		389,399.41 389,399.41	
CUSIP # 21H020626 GOVERNMENT NATL MTG ASSN MBS 2% 04/20/2050 ACCOUNT 1055064550	SEL	02/18/2021 325,000.000	337,409.67		337,183.04 337,183.04	226.63
CUSIP # 21H020626 GOVERNMENT NATL MTG ASSN MBS 2% 04/20/2050 ACCOUNT 1055064550	SEL	02/18/2021 275,000.000	285,795.90		285,308.73 285,308.73	487.17
CUSIP # 21H020634 GOVERNMENT NATL MTG ASSN 2% 03/15/2051 ACCOUNT 1055064550	BUY	03/18/2021 325,000.000	336,806.64		336,806.64 336,806.64	
CUSIP # 21H020634 GOVERNMENT NATL MTG ASSN 2% 03/15/2051 ACCOUNT 1055064550	BUY	03/18/2021 275,000.000	285,291.02		285,291.02 285,291.02	
CUSIP # 21H020634 GOVERNMENT NATL MTG ASSN 2% 03/15/2051	SEL	03/18/2021 600,000.000	613,734.38		622,266.26 622,266.26	8,531.88-

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
GOLDMAN SACHS AND COMPANY ACCOUNT 1055064550						
CUSIP # 21H020642 GOVERNMENT NATL MTG ASSN TBA 2% 04/15/2051 ACCOUNT 1055064550	BUY	04/21/2021 600,000.000	612,492.19		612,492.19 612,492.19	
CUSIP # 21H020642 GOVERNMENT NATL MTG ASSN TBA 2% 04/15/2051 ACCOUNT 1055064550	SEL	04/21/2021 600,000.000	607,195.31		614,092.91 614,092.91	6,897.60-
CUSIP # 21H020659 GOVERNMENT NATL MTG ASSN TBA 2% 05/15/2051 ACCOUNT 1055064550	BUY	05/20/2021 600,000.000	606,234.38		606,234.38 606,234.38	
CUSIP # 21H020659 GOVERNMENT NATL MTG ASSN TBA 2% 05/15/2051 ACCOUNT 1055064550	SEL	05/20/2021 500,000.000	509,121.09		503,268.58 503,268.58	5,852.51
CUSIP # 21H020667 GOVERNMENT NATL MTG ASSN TBA 2% 06/15/2051 ACCOUNT 1055064550	BUY	06/21/2021 500,000.000	508,300.78		508,300.78 508,300.78	
CUSIP # 21H020667 GOVERNMENT NATL MTG ASSN TBA 2% 06/15/2051 ACCOUNT 1055064550	SEL	06/21/2021 500,000.000	507,675.78		508,222.66 508,222.66	546.88-
CUSIP # 21H020675 GOVERNMENT NATL MTG ASSN 2% 07/15/2051 ACCOUNT 1055064550	BUY	07/21/2021 500,000.000	506,816.41		506,816.41 506,816.41	
CUSIP # 21H020675 GOVERNMENT NATL MTG ASSN 2% 07/15/2051 ACCOUNT 1055064550	SEL	07/21/2021 375,000.000	381,108.40		380,105.80 380,105.80	1,002.60
CUSIP # 21H020683 GOVERNMENT NATL MTG ASSN MBS 2% 08/15/2050 ACCOUNT 1055064550	BUY	08/19/2021 375,000.000	380,419.92		380,419.92 380,419.92	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21	THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS	
GOLDMAN SACHS AND COMPANY CUSIP # 21H020683 GOVERNMENT NATL MTG ASSN MBS 2% 08/15/2050 ACCOUNT 1055064550	SEL	08/19/2021 375,000.000	383,305.66		380,559.08 380,559.09	2,746.57	
CUSIP # 21H020691 GOVERNMENT NATL MTG ASSN TBA 2% 09/15/2050 ACCOUNT 1055064550	BUY	09/21/2021 375,000.000	382,661.13		382,661.13 382,661.13		
CUSIP # 21H020691 GOVERNMENT NATL MTG ASSN TBA 2% 09/15/2050 ACCOUNT 1055064550	SEL	09/21/2021 375,000.000	382,177.73		382,458.09 382,458.09	280.36-	
CUSIP # 21H0206A8 GOVERNMENT NATL MTG ASSN TBA 2% 10/15/2050 ACCOUNT 1055064550	BUY	10/21/2021 375,000.000	381,533.20		381,533.20 381,533.20		
CUSIP # 21H0206A8 GOVERNMENT NATL MTG ASSN TBA 2% 10/15/2050 ACCOUNT 1055064550	SEL	10/21/2021 375,000.000	379,943.85		381,374.91 381,374.91	1,431.06-	
CUSIP # 21H0206B6 GOVERNMENT NATL MTG ASSN TBA 2% 04/20/2050 ACCOUNT 1055064550	BUY	11/18/2021 375,000.000	379,262.70		379,262.70 379,262.70		
CUSIP # 21H0206C4 GOVERNMENT NATL MTG ASSN TBA 2% 12/25/2050 ACCOUNT 1055064550	SEL	12/20/2021 250,000.000	254,130.86		251,448.57 251,448.57	2,682.29	
CUSIP # 21H022614 GNMA II SINGLE FAMILY 2.5% 01/01/2047 ACCOUNT 1055064550	BUY	01/20/2022 250,000.000	256,474.61		256,474.61 256,474.61		
CUSIP # 21H022622 GNMA II SINGLE FAMILY 2.5% 02/01/2047 ACCOUNT 1055064550	SEL	02/18/2021 175,000.000	184,166.99		184,280.80 184,280.79	113.80-	
CUSIP # 21H022630 GNMA II SINGLE FAMILY 2.5% 03/01/2047	BUY	03/18/2021 175,000.000	183,845.70		183,845.70 183,845.70		

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
GOLDMAN SACHS AND COMPANY ACCOUNT 1055064550						
CUSIP # 21H022630 GNMA II SINGLE FAMILY 2.5% 03/01/2047 ACCOUNT 1055064550	SEL	03/18/2021 100,000.000	104,351.56		105,074.37 105,074.37	722.81-
CUSIP # 21H022630 GNMA II SINGLE FAMILY 2.5% 03/01/2047 ACCOUNT 1055064550	SEL	03/18/2021 75,000.000	78,338.38		78,805.78 78,805.78	467.40-
CUSIP # 21H022648 GNMA II SINGLE FAMILY 2.5% 04/15/2048 ACCOUNT 1055064550	BUY	04/21/2021 100,000.000	104,136.72		104,136.72 104,136.72	
CUSIP # 21H022648 GNMA II SINGLE FAMILY 2.5% 04/15/2048 ACCOUNT 1055064550	BUY	04/21/2021 75,000.000	78,175.78		78,175.78 78,175.78	
CUSIP # 21H022648 GNMA II SINGLE FAMILY 2.5% 04/15/2048 ACCOUNT 1055064550	SEL	04/21/2021 100,000.000	103,091.80		104,155.33 104,155.33	1,063.53-
CUSIP # 21H022655 GNMA II SINGLE FAMILY 2.5% 05/15/2048 ACCOUNT 1055064550	BUY	05/20/2021 100,000.000	102,890.63		102,890.63 102,890.63	
CUSIP # 21H022655 GNMA II SINGLE FAMILY 2.5% 05/15/2048 ACCOUNT 1055064550	SEL	05/20/2021 50,000.000	51,570.31		51,380.60 51,380.60	189.71
CUSIP # 21H022655 GNMA II SINGLE FAMILY 2.5% 05/15/2048 ACCOUNT 1055064550	SEL	05/20/2021 50,000.000	51,900.39		51,402.87 51,402.59	497.80
CUSIP # 21H022655 GNMA II SINGLE FAMILY 2.5% 05/15/2048 ACCOUNT 1055064550	SEL	05/20/2021 75,000.000	77,850.59		77,110.06 77,103.89	746.70

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
GOLDMAN SACHS AND COMPANY CUSIP # 21H022663 GNMA II SINGLE FAMILY 2.5% 06/15/2047 ACCOUNT 1055064550	BUY	06/21/2021 50,000.000	51,464.84		51,464.84 51,464.84	
CUSIP # 21H022663 GNMA II SINGLE FAMILY 2.5% 06/15/2047 ACCOUNT 1055064550	BUY	06/21/2021 125,000.000	129,501.95		129,501.95 129,501.95	
CUSIP # 21H022663 GNMA II SINGLE FAMILY 2.5% 06/15/2047 ACCOUNT 1055064550	SEL	06/21/2021 125,000.000	129,431.15		129,113.24 129,113.24	317.91
CUSIP # 21H022663 GNMA II SINGLE FAMILY 2.5% 06/15/2047 ACCOUNT 1055064550	SEL	06/21/2021 50,000.000	51,708.98		51,645.30 51,645.30	63.68
CUSIP # 21H022671 GNMA II SINGLE FAMILY 2.5% 07/01/2051 ACCOUNT 1055064550	BUY	07/21/2021 125,000.000	129,189.45		129,189.45 129,189.45	
CUSIP # 21H022671 GNMA II SINGLE FAMILY 2.5% 07/01/2051 ACCOUNT 1055064550	BUY	07/21/2021 50,000.000	51,613.28		51,613.28 51,613.28	
CUSIP # 21H022671 GNMA II SINGLE FAMILY 2.5% 07/01/2051 ACCOUNT 1055064550	SEL	07/21/2021 100,000.000	103,453.13		103,292.13 103,292.13	161.00
CUSIP # 21H022689 GNMA II SINGLE FAMILY 2.5% 08/15/2046 ACCOUNT 1055064550	BUY	08/19/2021 100,000.000	103,269.53		103,269.53 103,269.53	
CUSIP # 21H022689 GNMA II SINGLE FAMILY 2.5% 08/15/2046 ACCOUNT 1055064550	SEL	08/19/2021 100,000.000	103,693.36		103,162.68 103,162.68	530.68
CUSIP # 21H022697 GNMA II SINGLE FAMILY 2.5% 09/15/2047	BUY	09/21/2021 100,000.000	103,492.19		103,492.19 103,492.19	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
GOLDMAN SACHS AND COMPANY ACCOUNT 1055064550						
CUSIP # 21H0226A4 GNMA II SINGLE FAMILY 2.5% 10/15/2047 ACCOUNT 1055064550	SEL	10/21/2021 250,000.000	258,354.49		258,394.99 258,394.99	40.50-
CUSIP # 21H0226B2 GNMA II SINGLE FAMILY 2.5% 11/15/2047 ACCOUNT 1055064550	BUY	11/18/2021 250,000.000	257,939.45		257,939.45 257,939.45	
CUSIP # 21H0226B2 GNMA II SINGLE FAMILY 2.5% 11/15/2047 ACCOUNT 1055064550	SEL	11/18/2021 250,000.000	256,323.24		257,840.27 257,840.27	1,517.03-
CUSIP # 21H0226C0 GNMA II SINGLE FAMILY 2.5% 12/01/2046 ACCOUNT 1055064550	BUY	12/20/2021 250,000.000	255,800.78		255,800.78 255,800.78	
CUSIP # 21H0226C0 GNMA II SINGLE FAMILY 2.5% 12/01/2046 ACCOUNT 1055064550	SEL	12/20/2021 250,000.000	256,962.89		255,616.77 255,616.77	1,346.12
CUSIP # 223622606 COWEN GROUP INC NEW CLASS A ACCOUNT 1055064603	BUY	03/30/2021 570.000	19,251.92	11.40	19,263.32 19,263.32	
CUSIP # 223622606 COWEN GROUP INC NEW CLASS A ACCOUNT 1055064603	BUY	04/06/2021 1,654.000	59,557.56	33.08	59,590.64 59,590.64	
CUSIP # 243537107 DECKERS OUTDOOR CORP ACCOUNT 1055064603	SEL	09/24/2021 124.000	53,248.13	2.48 0.28	18,339.41 35,560.72	17,684.65
CUSIP # 25809K105 DOORDASH INC CL A ACCOUNT 1055064596	BUY	08/23/2021 1,808.000	330,773.60	36.16	330,809.76 330,809.76	
CUSIP # 293712105 ENTERPRISE FINL SVCS CORP ACCOUNT 1055064603	SEL	07/16/2021 299.000	13,331.84	5.98 0.07	11,350.93 10,450.05	2,875.74

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
GOLDMAN SACHS AND COMPANY CUSIP # 293712105 ENTERPRISE FINL SVCS CORP ACCOUNT 1055064603	SEL	07/19/2021 548.000	24,476.91	10.96 0.13	20,803.71 19,152.60	5,313.22
CUSIP # 293712105 ENTERPRISE FINL SVCS CORP ACCOUNT 1055064603	SEL	07/21/2021 15.000	646.58	0.30 0.01	569.44 524.25	122.02
CUSIP # 293712105 ENTERPRISE FINL SVCS CORP ACCOUNT 1055064603	SEL	07/22/2021 163.000	7,190.99	3.26 0.04	6,187.97 5,696.85	1,490.84
CUSIP # 293712105 ENTERPRISE FINL SVCS CORP ACCOUNT 1055064603	SEL	07/22/2021 153.000	6,741.95	3.06 0.04	5,808.34 5,347.35	1,391.50
CUSIP # 293712105 ENTERPRISE FINL SVCS CORP ACCOUNT 1055064603	SEL	07/23/2021 745.000	32,851.30	14.90 0.17	28,282.42 26,037.75	6,798.48
CUSIP # 293712105 ENTERPRISE FINL SVCS CORP ACCOUNT 1055064603	SEL	07/28/2021 152.000	6,543.31	3.04 0.04	5,770.37 5,312.40	1,227.83
CUSIP # 293712105 ENTERPRISE FINL SVCS CORP ACCOUNT 1055064603	SEL	07/29/2021 227.000	9,767.74	4.54 0.05	8,617.60 7,933.65	1,829.50
CUSIP # 311642102 FARO TECHNOLOGIES INC ACCOUNT 1055064603	BUY	03/08/2021 139.000	12,068.31	2.78	12,071.09 12,071.09	
CUSIP # 3140QCBC9 FNMA PASS-THRU I 3.000 2049-11-01 USD 3% 11/01/2049 ACCOUNT 1055064550	BUY	05/13/2021 326,926.116	346,567.22		346,567.22 346,567.22	
CUSIP # 32055Y201 FIRST INTST BANCSYSTEM INC CL A ACCOUNT 1055064603	SEL	09/10/2021 121.000	5,113.41	2.42 0.03	4,778.05 4,933.17	177.79
CUSIP # 32055Y201 FIRST INTST BANCSYSTEM INC CL A ACCOUNT 1055064603	SEL	09/13/2021 74.000	3,115.47	1.48 0.02	2,922.11 3,016.98	96.99
CUSIP # 32055Y201 FIRST INTST BANCSYSTEM INC CL A	SEL	09/13/2021 143.000	6,015.50	2.86 0.04	5,646.79 5,830.11	182.49

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
GOLDMAN SACHS AND COMPANY ACCOUNT 1055064603						
CUSIP # 32055Y201 FIRST INTST BANCSYSTEM INC CL A ACCOUNT 1055064603	SEL	09/15/2021 262.000	10,976.15	5.24 0.06	10,345.86 10,681.74	289.11
CUSIP # 32055Y201 FIRST INTST BANCSYSTEM INC CL A ACCOUNT 1055064603	SEL	09/16/2021 324.000	13,609.91	6.48 0.07	12,794.12 13,209.48	393.88
CUSIP # 32055Y201 FIRST INTST BANCSYSTEM INC CL A ACCOUNT 1055064603	SEL	09/17/2021 537.000	22,694.37	10.74 0.12	21,205.07 21,893.49	790.02
CUSIP # 320817109 FIRST MERCHANTS CORP ACCOUNT 1055064603	BUY	07/16/2021 484.000	19,433.33	9.68	19,443.01 19,443.01	
CUSIP # 320817109 FIRST MERCHANTS CORP ACCOUNT 1055064603	BUY	07/19/2021 129.000	5,224.81	2.58	5,227.39 5,227.39	
CUSIP # 320817109 FIRST MERCHANTS CORP ACCOUNT 1055064603	BUY	07/20/2021 736.000	29,478.86	14.72	29,493.58 29,493.58	
CUSIP # 320817109 FIRST MERCHANTS CORP ACCOUNT 1055064603	BUY	07/21/2021 651.000	25,628.05	13.02	25,641.07 25,641.07	
CUSIP # 339750101 FLOOR & DECOR HOLDINGS, INC ACCOUNT 1055064596	SEL	05/03/2021 104.000	11,845.12	2.08 0.07	4,312.32 9,656.40	2,186.57
CUSIP # 339750101 FLOOR & DECOR HOLDINGS, INC ACCOUNT 1055064596	SEL	05/04/2021 127.000	14,201.25	2.54 0.08	5,266.01 11,791.95	2,406.68
CUSIP # 339750101 FLOOR & DECOR HOLDINGS, INC ACCOUNT 1055064596	SEL	05/05/2021 168.000	18,905.86	3.36 0.10	6,966.06 15,598.80	3,303.60
CUSIP # 339750101 FLOOR & DECOR HOLDINGS, INC ACCOUNT 1055064596	SEL	05/06/2021 116.000	12,972.21	2.32 0.07	4,809.90 10,770.60	2,199.22

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
GOLDMAN SACHS AND COMPANY CUSIP # 339750101 FLOOR & DECOR HOLDINGS, INC ACCOUNT 1055064596	SEL	05/07/2021 111.000	12,502.80	2.22 0.07	4,602.57 10,306.35	2,194.16
CUSIP # 339750101 FLOOR & DECOR HOLDINGS, INC ACCOUNT 1055064596	SEL	05/10/2021 148.000	16,590.65	2.96 0.09	6,136.77 13,741.80	2,845.80
CUSIP # 397624107 GREIF INC CL A ACCOUNT 1055064603	BUY	03/15/2021 26.000	1,469.78	0.52	1,470.30 1,470.30	
CUSIP # 397624107 GREIF INC CL A ACCOUNT 1055064603	BUY	03/19/2021 16.000	938.13	0.32	938.45 938.45	
CUSIP # 397624107 GREIF INC CL A ACCOUNT 1055064603	BUY	03/22/2021 225.000	13,405.23	4.50	13,409.73 13,409.73	
CUSIP # 397624107 GREIF INC CL A ACCOUNT 1055064603	BUY	03/23/2021 394.000	23,267.71	7.88	23,275.59 23,275.59	
CUSIP # 44930G107 ICU MED INC ACCOUNT 1055064603	SEL	08/09/2021 279.000	53,366.65	5.58 0.28	59,514.43 59,514.43	6,153.64-
CUSIP # 45768S105 INNOSPEC INC ACCOUNT 1055064603	SEL	11/16/2021 345.000	32,320.32	6.90 0.17	22,007.12 31,270.29	1,042.96
CUSIP # 45768S105 INNOSPEC INC ACCOUNT 1055064603	SEL	11/17/2021 292.000	26,876.23	5.84 0.14	18,626.31 26,466.45	403.80
CUSIP # 458334109 INTER PARFUMS INC ACCOUNT 1055064603	SEL	07/22/2021 431.000	31,973.99	8.62 0.17	21,210.00 26,071.19	5,894.01
CUSIP # 458334109 INTER PARFUMS INC ACCOUNT 1055064603	SEL	07/22/2021 3.000	221.51	0.06 0.01	147.63 181.47	39.97
CUSIP # 458334109 INTER PARFUMS INC ACCOUNT 1055064603	SEL	07/23/2021 90.000	6,701.03	1.80 0.04	4,429.00 5,444.10	1,255.09

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21	THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS	
GOLDMAN SACHS AND COMPANY							
CUSIP # 48123V102 J2 GLOBAL INC ACCOUNT 1055064603	BUY	02/01/2021 227.000	24,299.19	4.54	24,303.73 24,303.73		
CUSIP # 49803T300 KITE REALTY GROUP TR ACCOUNT 1055064603	BUY	11/16/2021 432.000	9,454.28	8.64	9,462.92 9,462.92		
CUSIP # 538146101 LIVEPERSON INC ACCOUNT 1055064603	BUY	07/27/2021 8.000	497.38	0.16	497.54 497.54		
CUSIP # 538146101 LIVEPERSON INC ACCOUNT 1055064603	BUY	07/29/2021 719.000	44,138.62	14.38	44,153.00 44,153.00		
CUSIP # 55027E102 LUMINEX CORP DEL ACCOUNT 1055064603	SEL	04/21/2021 2,590.000	95,183.80	51.80 0.49	69,116.35 65,545.45	29,586.06	
CUSIP # 55027E102 LUMINEX CORP DEL ACCOUNT 1055064603	SEL	04/22/2021 2,063.000	75,804.52	41.26 0.39	55,052.91 52,208.60	23,554.27	
CUSIP # 56117J100 MALIBU BOATS INC ACCOUNT 1055064603	BUY	08/30/2021 889.000	69,177.71	17.78	69,195.49 69,195.49		
CUSIP # 562750109 MANHATTAN ASSOCS INC ACCOUNT 1055064603	SEL	09/24/2021 333.000	53,335.61	6.66 0.28	31,270.25 35,024.94	18,303.73	
CUSIP # 564563104 MANTECH INTERNATIONAL CORP CL A ACCOUNT 1055064603	SEL	03/15/2021 188.000	15,394.77	3.76 0.08	16,683.57 16,683.57	1,292.64-	
CUSIP # 564563104 MANTECH INTERNATIONAL CORP CL A ACCOUNT 1055064603	SEL	03/16/2021 541.000	44,325.92	10.82 0.23	48,009.64 48,009.64	3,694.77-	
CUSIP # 637870106 NATIONAL STORAGE AFFILIATES TR ACCOUNT 1055064603	SEL	04/08/2021 133.000	5,390.22	2.66 0.03	4,562.79 4,791.99	595.54	
CUSIP # 637870106 NATIONAL STORAGE AFFILIATES TR	SEL	04/09/2021 1,242.000	50,936.16	24.84 0.26	42,608.86 44,749.26	6,161.80	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
GOLDMAN SACHS AND COMPANY ACCOUNT 1055064603						
CUSIP # 637870106 NATIONAL STORAGE AFFILIATES TR ACCOUNT 1055064603	SEL	04/12/2021 489.000	20,236.58	9.78 0.11	16,775.95 17,618.67	2,608.02
CUSIP # 67020Y100 NUANCE COMMUNICATIONS INC ACCOUNT 1055064603	SEL	01/22/2021 1,762.000	88,203.25	35.24 1.95	25,096.35 77,686.58	10,479.48
CUSIP # 670704105 NUVASIVE INC ACCOUNT 1055064603	SEL	09/02/2021 463.000	27,943.21	9.26 0.15	24,161.65 26,080.79	1,853.01
CUSIP # 68213N109 OMNICELL INC ACCOUNT 1055064603	SEL	05/18/2021 52.000	6,922.10	1.04 0.04	2,969.05 6,241.04	679.98
CUSIP # 68213N109 OMNICELL INC ACCOUNT 1055064603	SEL	05/19/2021 319.000	41,960.30	6.38 0.22	18,213.95 38,286.38	3,667.32
CUSIP # 68213N109 OMNICELL INC ACCOUNT 1055064603	SEL	11/04/2021 96.000	16,735.02	1.92 0.09	5,481.31 11,521.92	5,211.09
CUSIP # 74727A104 QCR HLDGS INC ACCOUNT 1055064603	BUY	07/28/2021 71.000	3,337.75	1.42	3,339.17 3,339.17	
CUSIP # 74727A104 QCR HLDGS INC ACCOUNT 1055064603	BUY	07/29/2021 11.000	515.04	0.22	515.26 515.26	
CUSIP # 74727A104 QCR HLDGS INC ACCOUNT 1055064603	BUY	08/03/2021 187.000	9,188.99	3.74	9,192.73 9,192.73	
CUSIP # 74727A104 QCR HLDGS INC ACCOUNT 1055064603	BUY	08/04/2021 301.000	14,666.98	6.02	14,673.00 14,673.00	
CUSIP # 74727A104 QCR HLDGS INC ACCOUNT 1055064603	BUY	08/05/2021 165.000	8,031.77	3.30	8,035.07 8,035.07	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
GOLDMAN SACHS AND COMPANY CUSIP # 74727A104 QCR HLDGS INC ACCOUNT 1055064603	BUY	08/06/2021 606.000	29,550.68	12.12	29,562.80 29,562.80	
CUSIP # 74727A104 QCR HLDGS INC ACCOUNT 1055064603	BUY	08/09/2021 262.000	12,830.14	5.24	12,835.38 12,835.38	
CUSIP # 783332109 RUTHS CHRIS STEAK HSE INC ACCOUNT 1055064603	SEL	08/06/2021 1,452.000	28,543.85	29.04 0.15	13,855.61 25,743.96	2,770.70
CUSIP # 783332109 RUTHS CHRIS STEAK HSE INC ACCOUNT 1055064603	SEL	08/09/2021 1,039.000	20,507.47	20.78 0.11	9,914.59 18,421.47	2,065.11
CUSIP # 784635104 SPX CORP ACCOUNT 1055064603	BUY	04/26/2021 50.000	3,020.23	1.00	3,021.23 3,021.23	
CUSIP # 81141R100 SEA LTD ADR ACCOUNT 1055064596	SEL	09/01/2021 269.000	89,345.20	5.38 0.46	13,364.13 53,544.45	35,794.91
CUSIP # 81141R100 SEA LTD ADR ACCOUNT 1055064596	SEL	09/02/2021 1,328.000	448,773.83	26.56 2.29	65,976.07 264,338.40	184,406.58
CUSIP # 824889109 SHOE CARNIVAL INC ACCOUNT 1055064603	SEL	08/27/2021 1,472.000	56,499.19	29.44 0.29	27,760.25 28,836.48	27,632.98
CUSIP # 824889109 SHOE CARNIVAL INC ACCOUNT 1055064603	SEL	08/31/2021 1,388.000	53,504.07	27.76 0.28	26,176.10 27,190.92	26,285.11
CUSIP # 824889109 SHOE CARNIVAL INC ACCOUNT 1055064603	SEL	09/01/2021 292.000	11,130.86	5.84 0.06	5,506.79 5,720.28	5,404.68
CUSIP # 824889109 SHOE CARNIVAL INC ACCOUNT 1055064603	SEL	09/02/2021 510.000	19,421.26	10.20 0.10	9,618.02 9,990.90	9,420.06
CUSIP # 825698103 THE SHYFT GROUP INC ACCOUNT 1055064603	BUY	01/12/2021 519.000	15,242.87	10.38	15,253.25 15,253.25	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
GOLDMAN SACHS AND COMPANY						
CUSIP # 825698103 THE SHYFT GROUP INC ACCOUNT 1055064603	BUY	01/15/2021 381.000	11,617.83	7.62	11,625.45 11,625.45	
CUSIP # 825698103 THE SHYFT GROUP INC ACCOUNT 1055064603	BUY	01/19/2021 192.000	5,914.62	3.84	5,918.46 5,918.46	
CUSIP # 825698103 THE SHYFT GROUP INC ACCOUNT 1055064603	BUY	01/20/2021 2,069.000	61,187.16	41.38	61,228.54 61,228.54	
CUSIP # 825698103 THE SHYFT GROUP INC ACCOUNT 1055064603	SEL	12/16/2021 484.000	23,307.12	9.68 0.12	15,233.81 15,233.81	8,063.51
CUSIP # 825698103 THE SHYFT GROUP INC ACCOUNT 1055064603	SEL	12/17/2021 227.000	10,774.80	4.54 0.06	7,144.78 7,144.78	3,625.42
CUSIP # 825698103 THE SHYFT GROUP INC ACCOUNT 1055064603	SEL	12/20/2021 59.000	2,805.16	1.18 0.02	1,857.01 1,857.01	946.95
CUSIP # 825698103 THE SHYFT GROUP INC ACCOUNT 1055064603	SEL	12/21/2021 1,191.000	55,043.73	23.82 0.29	37,486.50 37,486.50	17,533.12
CUSIP # 860372101 STEWART INFO SVCS CORP ACCOUNT 1055064603	SEL	01/19/2021 21.000	1,072.54	0.42 0.03	924.00 1,015.56	56.53
CUSIP # 860372101 STEWART INFO SVCS CORP ACCOUNT 1055064603	SEL	01/21/2021 35.000	1,762.21	0.70 0.04	1,540.00 1,692.60	68.87
CUSIP # 860372101 STEWART INFO SVCS CORP ACCOUNT 1055064603	SEL	01/22/2021 891.000	44,953.27	17.82 1.00	39,204.08 43,088.76	1,845.69
CUSIP # 860372101 STEWART INFO SVCS CORP ACCOUNT 1055064603	SEL	01/26/2021 32.000	1,616.43	0.64 0.04	1,408.00 1,547.52	68.23
CUSIP # 861896108 STONEX GROUP INC	BUY	01/13/2021 113.000	7,108.13	2.26	7,110.39 7,110.39	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER VALUATION 917,598,423.21 THRESHOLD 45,879,921.16

DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
GOLDMAN SACHS AND COMPANY ACCOUNT 1055064603						
CUSIP # 861896108 STONEX GROUP INC ACCOUNT 1055064603	BUY	01/14/2021 272.000	17,403.87	5.44	17,409.31 17,409.31	
CUSIP # 861896108 STONEX GROUP INC ACCOUNT 1055064603	BUY	01/15/2021 236.000	15,041.93	4.72	15,046.65 15,046.65	
CUSIP # 861896108 STONEX GROUP INC ACCOUNT 1055064603	BUY	01/19/2021 32.000	2,031.80	0.64	2,032.44 2,032.44	
CUSIP # 882681109 TEXAS ROADHOUSE INC CLASS A ACCOUNT 1055064603	SEL	02/17/2021 608.000	52,408.32	12.16 1.16	27,357.55 47,462.74	4,932.26
CUSIP # 88870R102 TIVITY HEALTH INC ACCOUNT 1055064603	SEL	05/27/2021 123.000	3,198.01	2.46 0.02	1,966.23 2,409.57	785.96
CUSIP # 9127964B2 UNITED STATES TREAS BILLS 0% PIDI BILL 12/08/2021 USD 0% 08/12/2021 ACCOUNT 1055064550	BUY	02/11/2021 750,000.000	749,800.94		749,800.94 749,800.94	
CUSIP # 912796P60 UNITED STATES TREAS BILLS 0% BILL 14/12/2021 USD 0% 12/14/2021 ACCOUNT 1055064550	BUY	08/26/2021 1,180,000.000	1,179,870.20		1,179,870.20 1,179,870.20	
CUSIP # 912810SS8 UNITED STATES TREAS BDS 1.625% PIDI BDS 15/11/2050 USD (BONDS 11/50) 1.625% 11/15/2050 ACCOUNT 1055064550	SEL	02/12/2021 25,000.000	23,187.50		24,779.03 24,766.30	1,578.80-
CUSIP # 912810SS8 UNITED STATES TREAS BDS 1.625% PIDI BDS 15/11/2050 USD (BONDS 11/50) 1.625% 11/15/2050 ACCOUNT 1055064550	SEL	02/12/2021 335,000.000	310,764.84		332,039.00 331,868.47	21,103.63-

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21	THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS	
GOLDMAN SACHS AND COMPANY CUSIP # 912810SS8 UNITED STATES TREAS BDS 1.625% PIDI BDS 15/11/2050 USD (BONDS 11/50) 1.625% 11/15/2050 ACCOUNT 1055064550	SEL	02/16/2021 175,000.000	160,050.26		173,453.21 173,364.12	13,313.86-	
CUSIP # 912810SS8 UNITED STATES TREAS BDS 1.625% PIDI BDS 15/11/2050 USD (BONDS 11/50) 1.625% 11/15/2050 ACCOUNT 1055064550	SEL	02/19/2021 448,000.000	402,850.00		444,040.22 443,812.16	40,962.16-	
CUSIP # 912810SS8 UNITED STATES TREAS BDS 1.625% PIDI BDS 15/11/2050 USD (BONDS 11/50) 1.625% 11/15/2050 ACCOUNT 1055064550	SEL	03/01/2021 463,000.000	408,742.19		458,907.64 458,671.94	49,929.75-	
CUSIP # 912810SS8 UNITED STATES TREAS BDS 1.625% PIDI BDS 15/11/2050 USD (BONDS 11/50) 1.625% 11/15/2050 ACCOUNT 1055064550	SEL	03/18/2021 165,000.000	137,426.95		163,541.60 163,457.60	26,030.65-	
CUSIP # 912810SS8 UNITED STATES TREAS BDS 1.625% PIDI BDS 15/11/2050 USD (BONDS 11/50) 1.625% 11/15/2050 ACCOUNT 1055064550	SEL	03/19/2021 165,000.000	135,317.28		163,541.60 163,457.60	28,140.32-	
CUSIP # 912810SS8 UNITED STATES TREAS BDS 1.625% PIDI BDS 15/11/2050 USD (BONDS 11/50) 1.625% 11/15/2050 ACCOUNT 1055064550	SEL	03/30/2021 205,000.000	170,111.44		203,188.05 203,083.69	32,972.25-	
CUSIP # 912810SU3 UNITED STATES TREAS BDS 1.875% PIDI BDS 15/02/2051 USD (BONDS 02/51) 1.875% 02/15/2051 ACCOUNT 1055064550	BUY	02/16/2021 320,000.000	315,149.35		315,149.35 315,149.35		
CUSIP # 912810SU3 UNITED STATES TREAS BDS 1.875% PIDI BDS 15/02/2051 USD (BONDS 02/51) 1.875% 02/15/2051 ACCOUNT 1055064550	BUY	02/16/2021 170,000.000	165,085.94		165,085.94 165,085.94		

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21	THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS	
GOLDMAN SACHS AND COMPANY							
CUSIP # 912810SU3 UNITED STATES TREAS BDS 1.875% PIDI BDS 15/02/2051 USD (BONDS 02/51) 1.875% 02/15/2051 ACCOUNT 1055064550	BUY	02/17/2021 42,000.000	40,182.19		40,182.19 40,182.19		
CUSIP # 912810SU3 UNITED STATES TREAS BDS 1.875% PIDI BDS 15/02/2051 USD (BONDS 02/51) 1.875% 02/15/2051 ACCOUNT 1055064550	SEL	02/23/2021 85,000.000	79,900.00		82,871.60 82,871.60	2,971.60-	
CUSIP # 912810SU3 UNITED STATES TREAS BDS 1.875% PIDI BDS 15/02/2051 USD (BONDS 02/51) 1.875% 02/15/2051 ACCOUNT 1055064550	SEL	02/23/2021 31,000.000	28,878.44		30,223.76 30,223.76	1,345.32-	
CUSIP # 912810SU3 UNITED STATES TREAS BDS 1.875% PIDI BDS 15/02/2051 USD (BONDS 02/51) 1.875% 02/15/2051 ACCOUNT 1055064550	BUY	03/18/2021 160,000.000	141,837.50		141,837.50 141,837.50		
CUSIP # 912810SU3 UNITED STATES TREAS BDS 1.875% PIDI BDS 15/02/2051 USD (BONDS 02/51) 1.875% 02/15/2051 ACCOUNT 1055064550	BUY	03/19/2021 160,000.000	139,687.50		139,687.50 139,687.50		
CUSIP # 912810SU3 UNITED STATES TREAS BDS 1.875% PIDI BDS 15/02/2051 USD (BONDS 02/51) 1.875% 02/15/2051 ACCOUNT 1055064550	BUY	03/30/2021 195,000.000	172,209.37		172,209.37 172,209.37		
CUSIP # 912810SU3 UNITED STATES TREAS BDS 1.875% PIDI BDS 15/02/2051 USD (BONDS 02/51) 1.875% 02/15/2051 ACCOUNT 1055064550	BUY	04/01/2021 85,000.000	75,995.31		75,995.31 75,995.31		
CUSIP # 912810SU3 UNITED STATES TREAS BDS 1.875% PIDI BDS 15/02/2051 USD (BONDS 02/51) 1.875% 02/15/2051	SEL	04/14/2021 90,000.000	81,618.75		82,415.29 82,415.29	796.54-	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21	THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS	
GOLDMAN SACHS AND COMPANY ACCOUNT 1055064550							
CUSIP # 912810SU3 UNITED STATES TREAS BDS 1.875% PIDI BDS 15/02/2051 USD (BONDS 02/51) 1.875% 02/15/2051 ACCOUNT 1055064550	BUY	04/16/2021 31,000.000	28,655.63		28,655.63 28,655.63		
CUSIP # 912810SU3 UNITED STATES TREAS BDS 1.875% PIDI BDS 15/02/2051 USD (BONDS 02/51) 1.875% 02/15/2051 ACCOUNT 1055064550	BUY	05/06/2021 20,000.000	18,223.35		18,223.35 18,223.35		
CUSIP # 912810SU3 UNITED STATES TREAS BDS 1.875% PIDI BDS 15/02/2051 USD (BONDS 02/51) 1.875% 02/15/2051 ACCOUNT 1055064550	BUY	05/07/2021 100,000.000	91,687.50		91,687.50 91,687.50		
CUSIP # 912810SU3 UNITED STATES TREAS BDS 1.875% PIDI BDS 15/02/2051 USD (BONDS 02/51) 1.875% 02/15/2051 ACCOUNT 1055064550	SEL	05/17/2021 260,000.000	232,375.00		238,111.27 238,111.27	5,736.27-	
CUSIP # 912810SU3 UNITED STATES TREAS BDS 1.875% PIDI BDS 15/02/2051 USD (BONDS 02/51) 1.875% 02/15/2051 ACCOUNT 1055064550	SEL	05/20/2021 150,000.000	133,191.62		137,371.89 137,371.89	4,180.27-	
CUSIP # 912810SU3 UNITED STATES TREAS BDS 1.875% PIDI BDS 15/02/2051 USD (BONDS 02/51) 1.875% 02/15/2051 ACCOUNT 1055064550	SEL	06/18/2021 190,000.000	177,442.99		174,004.39 174,004.39	3,438.60	
CUSIP # 912810SU3 UNITED STATES TREAS BDS 1.875% PIDI BDS 15/02/2051 USD (BONDS 02/51) 1.875% 02/15/2051 ACCOUNT 1055064550	SEL	06/18/2021 120,000.000	113,120.94		109,897.51 109,897.51	3,223.43	
CUSIP # 912810SV1 UNITED STATES TREAS BDS .125% 02/15/2051	BUY	08/18/2021 85,000.000	99,542.95		99,542.95 99,542.95		

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21	THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS	
GOLDMAN SACHS AND COMPANY ACCOUNT 1055064550							
CUSIP # 912810SW9 UNITED STATES TREAS BDS 1.875% PIDI BDS 15/02/2041 USD (BONDS 02/41) 1.875% 02/15/2041 ACCOUNT 1055064550	BUY	03/01/2021 564,000.000	560,615.27		560,615.27 560,615.27		
CUSIP # 912810SW9 UNITED STATES TREAS BDS 1.875% PIDI BDS 15/02/2041 USD (BONDS 02/41) 1.875% 02/15/2041 ACCOUNT 1055064550	BUY	03/01/2021 579,000.000	561,275.26		561,275.26 561,275.26		
CUSIP # 912810SW9 UNITED STATES TREAS BDS 1.875% PIDI BDS 15/02/2041 USD (BONDS 02/41) 1.875% 02/15/2041 ACCOUNT 1055064550	SEL	08/18/2021 185,000.000	187,002.81		181,583.33 181,583.33	5,419.48	
CUSIP # 912810SX7 UNITED STATES TREAS BDS 0% BDS 15/05/2051 USD (BONDS 05/51) 2.375% 05/15/2051 ACCOUNT 1055064550	BUY	05/17/2021 240,000.000	240,600.00		240,600.00 240,600.00		
CUSIP # 912810SX7 UNITED STATES TREAS BDS 0% BDS 15/05/2051 USD (BONDS 05/51) 2.375% 05/15/2051 ACCOUNT 1055064550	BUY	05/20/2021 140,000.000	139,518.75		139,518.75 139,518.75		
CUSIP # 912810SX7 UNITED STATES TREAS BDS 0% BDS 15/05/2051 USD (BONDS 05/51) 2.375% 05/15/2051 ACCOUNT 1055064550	SEL	06/10/2021 165,000.000	172,579.69		167,229.60 167,229.60	5,350.09	
CUSIP # 912810SX7 UNITED STATES TREAS BDS 0% BDS 15/05/2051 USD (BONDS 05/51) 2.375% 05/15/2051 ACCOUNT 1055064550	BUY	06/18/2021 175,000.000	182,984.37		182,984.37 182,984.37		
CUSIP # 912810SX7 UNITED STATES TREAS BDS 0% BDS 15/05/2051 USD (BONDS 05/51) 2.375% 05/15/2051	BUY	06/18/2021 110,000.000	116,050.00		116,050.00 116,050.00		

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
GOLDMAN SACHS AND COMPANY ACCOUNT 1055064550						
CUSIP # 912810SX7 UNITED STATES TREAS BDS 0% BDS 15/05/2051 USD (BONDS 05/51) 2.375% 05/15/2051 ACCOUNT 1055064550	BUY	08/02/2021 120,000.000	133,181.25		133,181.25 133,181.25	
CUSIP # 912810SX7 UNITED STATES TREAS BDS 0% BDS 15/05/2051 USD (BONDS 05/51) 2.375% 05/15/2051 ACCOUNT 1055064550	SEL	08/13/2021 255,000.000	275,599.22		266,768.51 266,768.51	8,830.71
CUSIP # 912810SX7 UNITED STATES TREAS BDS 0% BDS 15/05/2051 USD (BONDS 05/51) 2.375% 05/15/2051 ACCOUNT 1055064550	SEL	08/13/2021 510,000.000	551,357.81		533,537.02 533,537.02	17,820.79
CUSIP # 912810SX7 UNITED STATES TREAS BDS 0% BDS 15/05/2051 USD (BONDS 05/51) 2.375% 05/15/2051 ACCOUNT 1055064550	SEL	08/18/2021 119,000.000	131,565.38		124,491.97 124,491.97	7,073.41
CUSIP # 912810SX7 UNITED STATES TREAS BDS 0% BDS 15/05/2051 USD (BONDS 05/51) 2.375% 05/15/2051 ACCOUNT 1055064550	SEL	09/02/2021 40,000.000	44,235.94		41,846.04 41,846.04	2,389.90
CUSIP # 912810SY5 UNITED STATES TREAS BDS 2.25% BDS 15/05/2041 USD (BONDS 05/41) 2.25% 05/15/2041 ACCOUNT 1055064550	BUY	08/18/2021 175,000.000	187,796.88		187,796.88 187,796.88	
CUSIP # 912810SZ2 UNITED STATES TREAS BDS 2% BDS 15/08/2051 USD (BONDS 08/51) 2% 08/15/2051 ACCOUNT 1055064550	BUY	08/16/2021 265,000.000	263,574.33		263,574.33 263,574.33	
CUSIP # 912810SZ2 UNITED STATES TREAS BDS 2% BDS 15/08/2051 USD (BONDS 08/51) 2% 08/15/2051	BUY	08/16/2021 535,000.000	532,281.28		532,281.28 532,281.28	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21	THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNLT MKT	NET GAIN/LOSS	
GOLDMAN SACHS AND COMPANY ACCOUNT 1055064550							
CUSIP # 912810SZ2 UNITED STATES TREAS BDS 2% BDS 15/08/2051 USD (BONDS 08/51) 2% 08/15/2051 ACCOUNT 1055064550	BUY	09/01/2021 180,000.000	182,868.75		182,868.75 182,868.75		
CUSIP # 912810SZ2 UNITED STATES TREAS BDS 2% BDS 15/08/2051 USD (BONDS 08/51) 2% 08/15/2051 ACCOUNT 1055064550	SEL	10/06/2021 63,000.000	61,641.56		63,242.42 63,242.42	1,600.86-	
CUSIP # 912810SZ2 UNITED STATES TREAS BDS 2% BDS 15/08/2051 USD (BONDS 08/51) 2% 08/15/2051 ACCOUNT 1055064550	SEL	10/14/2021 50,000.000	49,210.94		50,067.17 50,067.17	856.23-	
CUSIP # 912810SZ2 UNITED STATES TREAS BDS 2% BDS 15/08/2051 USD (BONDS 08/51) 2% 08/15/2051 ACCOUNT 1055064550	SEL	10/29/2021 50,000.000	50,373.60		50,067.17 50,067.17	306.43	
CUSIP # 912810SZ2 UNITED STATES TREAS BDS 2% BDS 15/08/2051 USD (BONDS 08/51) 2% 08/15/2051 ACCOUNT 1055064550	SEL	11/12/2021 140,000.000	142,581.25		140,228.77 140,228.77	2,352.48	
CUSIP # 912810SZ2 UNITED STATES TREAS BDS 2% BDS 15/08/2051 USD (BONDS 08/51) 2% 08/15/2051 ACCOUNT 1055064550	SEL	11/12/2021 285,000.000	290,254.69		285,465.70 285,465.70	4,788.99	
CUSIP # 912810SZ2 UNITED STATES TREAS BDS 2% BDS 15/08/2051 USD (BONDS 08/51) 2% 08/15/2051 ACCOUNT 1055064550	SEL	11/15/2021 140,000.000	142,504.69		140,228.77 140,228.77	2,275.92	
CUSIP # 912810SZ2 UNITED STATES TREAS BDS 2% BDS 15/08/2051 USD (BONDS 08/51) 2% 08/15/2051 ACCOUNT 1055064550	SEL	11/15/2021 275,000.000	279,919.92		275,449.36 275,449.36	4,470.56	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21	THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS	
GOLDMAN SACHS AND COMPANY ACCOUNT 1055064550							
CUSIP # 912810SZ2 UNITED STATES TREAS BDS 2% BDS 15/08/2051 USD (BONDS 08/51) 2% 08/15/2051 ACCOUNT 1055064550	SEL	11/15/2021 140,000.000	142,504.69		140,228.77 140,228.77	2,275.92	
CUSIP # 912810SZ2 UNITED STATES TREAS BDS 2% BDS 15/08/2051 USD (BONDS 08/51) 2% 08/15/2051 ACCOUNT 1055064550	SEL	11/16/2021 275,000.000	275,708.11		275,449.36 275,449.36	258.75	
CUSIP # 912810SZ2 UNITED STATES TREAS BDS 2% BDS 15/08/2051 USD (BONDS 08/51) 2% 08/15/2051 ACCOUNT 1055064550	SEL	11/16/2021 275,000.000	274,882.96		275,449.36 275,449.36	566.40-	
CUSIP # 912810TA6 UNITED STATES TREAS BDS 1.75% BDS 15/08/2041 USD (BOND 08/41) 1.75% 08/15/2041 ACCOUNT 1055064550	BUY	10/29/2021 75,000.000	72,375.00		72,375.00 72,375.00		
CUSIP # 912810TB4 UNITED STATES TREAS BDS 0% BDS 15/11/2051 USD (BONDS 11/51) 1.875% 11/15/2051 ACCOUNT 1055064550	BUY	11/15/2021 140,000.000	138,600.00		138,600.00 138,600.00		
CUSIP # 912810TB4 UNITED STATES TREAS BDS 0% BDS 15/11/2051 USD (BONDS 11/51) 1.875% 11/15/2051 ACCOUNT 1055064550	BUY	11/15/2021 280,000.000	277,200.00		277,200.00 277,200.00		
CUSIP # 912810TB4 UNITED STATES TREAS BDS 0% BDS 15/11/2051 USD (BONDS 11/51) 1.875% 11/15/2051 ACCOUNT 1055064550	BUY	11/15/2021 140,000.000	138,600.00		138,600.00 138,600.00		
CUSIP # 912810TB4 UNITED STATES TREAS BDS 0% BDS 15/11/2051 USD (BONDS 11/51) 1.875% 11/15/2051 ACCOUNT 1055064550	BUY	11/15/2021 290,000.000	287,208.60		287,208.60 287,208.60		

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
GOLDMAN SACHS AND COMPANY ACCOUNT 1055064550						
CUSIP # 912810TB4 UNITED STATES TREAS BDS 0% BDS 15/11/2051 USD (BONDS 11/51) 1.875% 11/15/2051 ACCOUNT 1055064550	BUY	11/15/2021 140,000.000	138,652.43		138,652.43 138,652.43	
CUSIP # 912810TB4 UNITED STATES TREAS BDS 0% BDS 15/11/2051 USD (BONDS 11/51) 1.875% 11/15/2051 ACCOUNT 1055064550	BUY	11/16/2021 280,000.000	272,956.25		272,956.25 272,956.25	
CUSIP # 912810TB4 UNITED STATES TREAS BDS 0% BDS 15/11/2051 USD (BONDS 11/51) 1.875% 11/15/2051 ACCOUNT 1055064550	BUY	11/16/2021 280,000.000	272,125.00		272,125.00 272,125.00	
CUSIP # 912810TB4 UNITED STATES TREAS BDS 0% BDS 15/11/2051 USD (BONDS 11/51) 1.875% 11/15/2051 ACCOUNT 1055064550	SEL	12/07/2021 105,000.000	108,709.88		103,436.24 103,436.24	5,273.64
CUSIP # 912810TB4 UNITED STATES TREAS BDS 0% BDS 15/11/2051 USD (BONDS 11/51) 1.875% 11/15/2051 ACCOUNT 1055064550	SEL	12/09/2021 35,000.000	35,407.42		34,478.75 34,478.75	928.67
CUSIP # 912810TB4 UNITED STATES TREAS BDS 0% BDS 15/11/2051 USD (BONDS 11/51) 1.875% 11/15/2051 ACCOUNT 1055064550	BUY	12/31/2021 38,000.000	37,477.50		37,477.50 37,477.50	
CUSIP # 912810TC2 UNITED STATES TREAS BDS 2% BDS 15/11/2041 USD (BOND 11/41) 2% 11/15/2041 ACCOUNT 1055064550	BUY	12/07/2021 145,000.000	149,644.53		149,644.53 149,644.53	
CUSIP # 91282CAV3 0.875% PIDI NTS 15/11/2030 USD (F-2030) .875% 11/15/2030	BUY	02/01/2021 885,000.000	868,406.25		868,406.25 868,406.25	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
GOLDMAN SACHS AND COMPANY ACCOUNT 1055064550						
CUSIP # 91282CAV3 0.875% PIDI NTS 15/11/2030 USD (F-2030) .875% 11/15/2030 ACCOUNT 1055064550	SEL	02/03/2021 132,000.000	129,153.75		130,952.71 130,889.46	1,735.71-
CUSIP # 91282CAV3 0.875% PIDI NTS 15/11/2030 USD (F-2030) .875% 11/15/2030 ACCOUNT 1055064550	SEL	02/11/2021 40,000.000	39,031.25		39,619.00 39,601.52	570.27-
CUSIP # 91282CAX9 0.125% PIDI NTS 30/11/2022 USD (BK-2022) .125% 11/30/2022 ACCOUNT 1055064550	SEL	02/10/2021 305,000.000	305,059.57		304,904.63 305,036.60	22.97
CUSIP # 91282CAZ4 0% PIDI NTS 30/11/2025 USD (AG-2025) .375% 11/30/2025 ACCOUNT 1055064550	SEL	01/06/2021 255,000.000	255,219.14		254,946.97 255,359.55	140.41-
CUSIP # 91282CBC4 0% PIDI NTS 31/12/2025 USD (AH-2025) 0% 12/31/2025 ACCOUNT 1055064550	SEL	01/22/2021 725,000.000	722,507.81		724,470.99 724,970.85	2,463.04-
CUSIP # 91282CBH3 0% PIDI NTS 31/01/2026 USD (U-2026) .375% 01/31/2026 ACCOUNT 1055064550	BUY	02/01/2021 715,000.000	712,029.58		712,029.58 712,029.58	
CUSIP # 91282CBL4 1.125% PIDI NTS 15/02/2031 USD (B-2031) 1.125% 02/15/2031 ACCOUNT 1055064550	SEL	02/16/2021 345,000.000	344,380.08		344,325.86 344,325.86	54.22
CUSIP # 91282CBL4 1.125% PIDI NTS 15/02/2031 USD (B-2031) 1.125% 02/15/2031 ACCOUNT 1055064550	SEL	02/17/2021 58,000.000	57,039.37		57,886.67 57,886.67	847.30-
CUSIP # 91282CBL4 1.125% PIDI NTS 15/02/2031 USD (B-2031) 1.125% 02/15/2031 ACCOUNT 1055064550	BUY	02/23/2021 200,000.000	195,855.25		195,855.25 195,855.25	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21	THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS	
GOLDMAN SACHS AND COMPANY CUSIP # 91282CBL4 1.125% PIDI NTS 15/02/2031 USD (B-2031) 1.125% 02/15/2031 ACCOUNT 1055064550	BUY	03/01/2021 635,000.000	617,934.38		617,934.38 617,934.38		
CUSIP # 91282CBL4 1.125% PIDI NTS 15/02/2031 USD (B-2031) 1.125% 02/15/2031 ACCOUNT 1055064550	SEL	05/07/2021 230,000.000	220,566.41		222,559.42 222,559.42	1,993.01-	
CUSIP # 91282CBL4 1.125% PIDI NTS 15/02/2031 USD (B-2031) 1.125% 02/15/2031 ACCOUNT 1055064550	SEL	05/14/2021 530,000.000	504,569.01		512,854.30 512,854.30	8,285.29-	
CUSIP # 91282CBL4 1.125% PIDI NTS 15/02/2031 USD (B-2031) 1.125% 02/15/2031 ACCOUNT 1055064550	SEL	05/20/2021 190,000.000	181,362.31		183,853.43 183,853.43	2,491.12-	
CUSIP # 91282CBQ3 0% PIDI NTS 28/02/2026 USD (V-2026) .5% 02/28/2026 ACCOUNT 1055064550	SEL	04/27/2021 330,000.000	325,153.13		327,229.66 327,229.66	2,076.53-	
CUSIP # 91282CBQ3 0% PIDI NTS 28/02/2026 USD (V-2026) .5% 02/28/2026 ACCOUNT 1055064550	SEL	04/27/2021 355,000.000	349,785.94		352,019.78 352,019.78	2,233.84-	
CUSIP # 91282CBW0 0% NTS 30/04/2026 USD (Y-2026) .75% 04/30/2026 ACCOUNT 1055064550	BUY	04/30/2021 320,000.000	318,525.38		318,525.38 318,525.38		
CUSIP # 91282CBW0 0% NTS 30/04/2026 USD (Y-2026) .75% 04/30/2026 ACCOUNT 1055064550	BUY	04/30/2021 340,000.000	338,433.22		338,433.22 338,433.22		
CUSIP # 91282CBW0 0% NTS 30/04/2026 USD (Y-2026) .75% 04/30/2026 ACCOUNT 1055064550	SEL	05/06/2021 95,000.000	94,643.75		94,576.52 94,576.52	67.23	
CUSIP # 91282CBX8 0% NTS 30/04/2023 USD (AZ-2023) .125% 04/30/2023	BUY	05/03/2021 1,345,000.000	1,343,949.22		1,343,949.22 1,343,949.22		

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
GOLDMAN SACHS AND COMPANY ACCOUNT 1055064550						
CUSIP # 91282CBX8 0% NTS 30/04/2023 USD (AZ-2023) .125% 04/30/2023 ACCOUNT 1055064550	BUY	05/05/2021 160,000.000	159,887.50		159,887.50 159,887.50	
CUSIP # 91282CCB5 1.625% NTS 15/05/2031 USD (C-2031) 1.625% 05/15/2031 ACCOUNT 1055064550	BUY	05/17/2021 505,000.000	503,106.25		503,106.25 503,106.25	
CUSIP # 91282CCB5 1.625% NTS 15/05/2031 USD (C-2031) 1.625% 05/15/2031 ACCOUNT 1055064550	BUY	05/20/2021 180,000.000	179,831.25		179,831.25 179,831.25	
CUSIP # 91282CCB5 1.625% NTS 15/05/2031 USD (C-2031) 1.625% 05/15/2031 ACCOUNT 1055064550	SEL	05/26/2021 221,000.000	222,208.59		220,210.83 220,210.83	1,997.76
CUSIP # 91282CCB5 1.625% NTS 15/05/2031 USD (C-2031) 1.625% 05/15/2031 ACCOUNT 1055064550	BUY	06/01/2021 105,000.000	105,311.72		105,311.72 105,311.72	
CUSIP # 91282CCB5 1.625% NTS 15/05/2031 USD (C-2031) 1.625% 05/15/2031 ACCOUNT 1055064550	SEL	06/01/2021 185,000.000	185,549.22		184,506.41 184,506.41	1,042.81
CUSIP # 91282CCB5 1.625% NTS 15/05/2031 USD (C-2031) 1.625% 05/15/2031 ACCOUNT 1055064550	SEL	06/03/2021 170,000.000	170,318.75		169,553.96 169,553.96	764.79
CUSIP # 91282CCB5 1.625% NTS 15/05/2031 USD (C-2031) 1.625% 05/15/2031 ACCOUNT 1055064550	SEL	06/16/2021 160,000.000	161,843.75		159,580.19 159,580.19	2,263.56
CUSIP # 91282CCB5 1.625% NTS 15/05/2031 USD (C-2031) 1.625% 05/15/2031 ACCOUNT 1055064550	SEL	07/08/2021 265,000.000	272,121.88		264,304.70 264,304.70	7,817.18

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21	THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS	
GOLDMAN SACHS AND COMPANY CUSIP # 91282CCB5 1.625% NTS 15/05/2031 USD (C-2031) 1.625% 05/15/2031 ACCOUNT 1055064550	SEL	08/10/2021 160,000.000	165,150.00		161,680.41 161,680.41	3,469.59	
CUSIP # 91282CCB5 1.625% NTS 15/05/2031 USD (C-2031) 1.625% 05/15/2031 ACCOUNT 1055064550	SEL	08/13/2021 495,000.000	507,897.07		500,198.77 500,198.77	7,698.30	
CUSIP # 91282CCF6 0% NTS 31/05/2026 USD (Z-2026) .75% 05/31/2026 ACCOUNT 1055064550	BUY	06/29/2021 115,000.000	114,101.56		114,101.56 114,101.56		
CUSIP # 91282CCF6 0% NTS 31/05/2026 USD (Z-2026) .75% 05/31/2026 ACCOUNT 1055064550	SEL	08/26/2021 560,000.000	559,431.25		557,881.33 557,881.01	1,550.24	
CUSIP # 91282CCJ8 0% NTS 30/06/2026 USD (AA-2026) .875% 06/30/2026 ACCOUNT 1055064550	BUY	07/13/2021 190,000.000	190,638.28		190,638.28 190,638.28		
CUSIP # 91282CCJ8 0% NTS 30/06/2026 USD (AA-2026) .875% 06/30/2026 ACCOUNT 1055064550	SEL	07/28/2021 245,000.000	247,143.75		244,845.79 244,845.79	2,297.96	
CUSIP # 91282CCJ8 0% NTS 30/06/2026 USD (AA-2026) .875% 06/30/2026 ACCOUNT 1055064550	SEL	08/02/2021 170,000.000	171,520.70		169,893.00 169,893.00	1,627.70	
CUSIP # 91282CCK5 0% NTS 30/06/2023 USD (BC-2023) .125% 06/30/2023 ACCOUNT 1055064550	BUY	07/12/2021 460,000.000	459,209.37		459,209.37 459,209.37		
CUSIP # 91282CCP4 0% NTS 31/07/2026 USD (AB-2026) .625% 07/31/2026 ACCOUNT 1055064550	BUY	08/02/2021 245,000.000	244,007.83		244,007.83 244,007.83		
CUSIP # 91282CCP4 0% NTS 31/07/2026 USD (AB-2026) .625% 07/31/2026	BUY	08/02/2021 300,000.000	298,968.75		298,968.75 298,968.75		

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
GOLDMAN SACHS AND COMPANY ACCOUNT 1055064550						
CUSIP # 91282CCS8 1.25% NTS 15/08/2031 USD (E-2031) 1.25% 08/15/2031 ACCOUNT 1055064550	BUY	08/16/2021 495,000.000	490,050.00		490,050.00 490,050.00	
CUSIP # 91282CCS8 1.25% NTS 15/08/2031 USD (E-2031) 1.25% 08/15/2031 ACCOUNT 1055064550	SEL	08/20/2021 60,000.000	60,058.59		59,361.47 59,361.47	697.12
CUSIP # 91282CCS8 1.25% NTS 15/08/2031 USD (E-2031) 1.25% 08/15/2031 ACCOUNT 1055064550	SEL	09/03/2021 225,000.000	224,200.20		222,976.42 222,976.42	1,223.78
CUSIP # 91282CCS8 1.25% NTS 15/08/2031 USD (E-2031) 1.25% 08/15/2031 ACCOUNT 1055064550	BUY	09/08/2021 505,000.000	499,397.66		499,397.66 499,397.66	
CUSIP # 91282CCS8 1.25% NTS 15/08/2031 USD (E-2031) 1.25% 08/15/2031 ACCOUNT 1055064550	SEL	10/05/2021 90,000.000	88,003.12		88,949.03 88,949.03	945.91-
CUSIP # 91282CCS8 1.25% NTS 15/08/2031 USD (E-2031) 1.25% 08/15/2031 ACCOUNT 1055064550	SEL	10/06/2021 130,000.000	126,770.31		128,481.93 128,481.93	1,711.62-
CUSIP # 91282CCS8 1.25% NTS 15/08/2031 USD (E-2031) 1.25% 08/15/2031 ACCOUNT 1055064550	BUY	10/08/2021 136,000.000	132,036.87		132,036.87 132,036.87	
CUSIP # 91282CCS8 1.25% NTS 15/08/2031 USD (E-2031) 1.25% 08/15/2031 ACCOUNT 1055064550	SEL	10/15/2021 240,000.000	233,737.50		236,255.94 236,255.94	2,518.44-
CUSIP # 91282CCS8 1.25% NTS 15/08/2031 USD (E-2031) 1.25% 08/15/2031 ACCOUNT 1055064550	SEL	11/10/2021 410,000.000	403,081.25		402,609.97 402,609.97	471.28

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21	THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS	
GOLDMAN SACHS AND COMPANY CUSIP # 91282CCU3 0% NTS 31/08/2023 USD (BF-2023) .125% 08/31/2023 ACCOUNT 1055064550	SEL	11/12/2021 335,000.000	332,945.51		334,233.11 334,233.11	1,287.60-	
CUSIP # 91282CCU3 0% NTS 31/08/2023 USD (BF-2023) .125% 08/31/2023 ACCOUNT 1055064550	SEL	11/12/2021 335,000.000	332,945.51		334,233.11 334,233.11	1,287.60-	
CUSIP # 91282CCW9 0% NTS 31/08/2026 USD (AC-2026) .75% 08/31/2026 ACCOUNT 1055064550	BUY	08/31/2021 535,000.000	533,574.52		533,574.52 533,574.52		
CUSIP # 91282CCZ2 0% NTS 30/09/2026 USD (AD-2026) .875% 09/30/2026 ACCOUNT 1055064550	BUY	10/19/2021 230,000.000	226,729.69		226,729.69 226,729.69		
CUSIP # 91282CDA6 0.25% NTS 30/09/2023 USD (BG-2023) .25% 09/30/2023 ACCOUNT 1055064550	BUY	10/06/2021 970,000.000	969,280.08		969,280.08 969,280.08		
CUSIP # 91282CDA6 0.25% NTS 30/09/2023 USD (BG-2023) .25% 09/30/2023 ACCOUNT 1055064550	SEL	12/01/2021 70,000.000	69,710.16		69,921.02 69,921.02	210.86-	
CUSIP # 91282CDA6 0.25% NTS 30/09/2023 USD (BG-2023) .25% 09/30/2023 ACCOUNT 1055064550	SEL	12/06/2021 310,000.000	308,257.76		309,650.21 309,650.21	1,392.45-	
CUSIP # 91282CDA6 0.25% NTS 30/09/2023 USD (BG-2023) .25% 09/30/2023 ACCOUNT 1055064550	SEL	12/06/2021 185,000.000	183,989.72		184,791.26 184,791.26	801.54-	
CUSIP # 91282CDA6 0.25% NTS 30/09/2023 USD (BG-2023) .25% 09/30/2023 ACCOUNT 1055064550	SEL	12/07/2021 155,000.000	154,100.74		154,825.11 154,825.11	724.37-	
CUSIP # 91282CDD0 0% NTS 31/10/2023 USD (BH-2023) .375% 10/31/2023	BUY	11/12/2021 305,000.000	304,237.50		304,237.50 304,237.50		

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
GOLDMAN SACHS AND COMPANY ACCOUNT 1055064550						
CUSIP # 91282CDD0 0% NTS 31/10/2023 USD (BH-2023) .375% 10/31/2023 ACCOUNT 1055064550	BUY	11/12/2021 305,000.000	304,237.50		304,237.50 304,237.50	
CUSIP # 91282CDJ7 US TREASURY N/B 1.375% 11/15/2031 ACCOUNT 1055064550	BUY	11/15/2021 400,000.000	397,187.48		397,187.48 397,187.48	
CUSIP # 91282CDJ7 US TREASURY N/B 1.375% 11/15/2031 ACCOUNT 1055064550	BUY	12/01/2021 91,000.000	90,402.81		90,402.81 90,402.81	
CUSIP # 91282CDJ7 US TREASURY N/B 1.375% 11/15/2031 ACCOUNT 1055064550	SEL	12/06/2021 116,000.000	115,247.81		115,144.76 115,144.76	103.05
CUSIP # 91282CDM0 0.5% NTS 30/11/2023 USD (BK-2023) .5% 11/30/2023 ACCOUNT 1055064550	BUY	12/06/2021 285,000.000	284,332.03		284,332.03 284,332.03	
CUSIP # 91282CDM0 0.5% NTS 30/11/2023 USD (BK-2023) .5% 11/30/2023 ACCOUNT 1055064550	BUY	12/06/2021 170,000.000	169,634.77		169,634.77 169,634.77	
CUSIP # 91282CDM0 0.5% NTS 30/11/2023 USD (BK-2023) .5% 11/30/2023 ACCOUNT 1055064550	BUY	12/07/2021 140,000.000	139,650.00		139,650.00 139,650.00	
CUSIP # 91282CDM0 0.5% NTS 30/11/2023 USD (BK-2023) .5% 11/30/2023 ACCOUNT 1055064550	SEL	12/29/2021 735,000.000	732,172.51		733,149.22 733,149.22	976.71-
CUSIP # 91282CDR9 0.75% NTS 31/12/2023 USD (BL-2023) .75% 12/31/2023 ACCOUNT 1055064550	BUY	12/31/2021 210,000.000	209,991.80		209,991.80 209,991.80	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER VALUATION 917,598,423.21 THRESHOLD 45,879,921.16

DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
GOLDMAN SACHS AND COMPANY CUSIP # 91282CDR9 0.75% NTS 31/12/2023 USD (BL-2023) .75% 12/31/2023 ACCOUNT 1055064550	BUY	12/31/2021 705,000.000	705,000.00		705,000.00 705,000.00	
CUSIP # 913483103 UNIVERSAL ELECTRONICS INC ACCOUNT 1055064603	BUY	02/23/2021 50.000	2,924.70	1.00	2,925.70 2,925.70	
CUSIP # 929089100 VOYA FINL INC ACCOUNT 1055064603	BUY	03/03/2021 885.000	54,764.15	17.70	54,781.85 54,781.85	
CUSIP # 981475106 WORLD FUEL SERVICES CORP ACCOUNT 1055064603	SEL	04/07/2021 549.000	19,865.02	10.98 0.11	13,882.06 16,993.44	2,860.49
CUSIP # 989817101 ZUMIEZ INC ACCOUNT 1055064603	BUY	01/20/2021 82.000	3,678.82	1.64	3,680.46 3,680.46	
CUSIP # G5509L101 LIVANOVA PLC ACCOUNT 1055064603	BUY	09/17/2021 431.000	36,468.03	8.62	36,476.65 36,476.65	
CUSIP # G5509L101 LIVANOVA PLC ACCOUNT 1055064603	BUY	09/20/2021 214.000	18,047.33	4.28	18,051.61 18,051.61	
CUSIP # P73684113 ONESPAWORLD HOLDINGS LTD ACCOUNT 1055064603	SEL	08/20/2021 431.000	3,991.97	8.62 0.03	3,403.23 4,329.23	345.91-
269 PURCHASES FOR		79,915,224.60	290 SALES FOR	73,571,997.13	BROKER AGGREGATE TOTAL	153,487,221.73

CITIGROUP GLOBAL MARKETS INC CUSIP # 01F012411 FEDERAL NATL MTG ASSN 1.5% 01/15/2036 ACCOUNT 1055064550	BUY	01/19/2021 300,000.000	307,054.69		307,054.69 307,054.69	
CUSIP # 01F012411 FEDERAL NATL MTG ASSN 1.5% 01/15/2036 ACCOUNT 1055064550	SEL	01/19/2021 300,000.000	308,080.08		307,034.01 307,034.01	1,046.07

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21	THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS	
CITIGROUP GLOBAL MARKETS INC CUSIP # 01F012429 FEDERAL NATL MTG ASSN 1.5% 09/25/2035 ACCOUNT 1055064550	BUY	02/16/2021 300,000.000	307,828.13		307,828.13 307,828.13		
CUSIP # 01F012429 FEDERAL NATL MTG ASSN 1.5% 09/25/2035 ACCOUNT 1055064550	SEL	02/16/2021 325,000.000	333,372.56		333,404.33 333,382.11	9.55-	
CUSIP # 01F012429 FEDERAL NATL MTG ASSN 1.5% 09/25/2035 ACCOUNT 1055064550	SEL	02/16/2021 300,000.000	307,716.80		307,809.12 307,809.12	92.32-	
CUSIP # 01F012437 FEDERAL NATL MTG ASSN TBA 1.5% 03/15/2036 ACCOUNT 1055064550	BUY	03/16/2021 300,000.000	307,394.53		307,394.53 307,394.53		
CUSIP # 01F012437 FEDERAL NATL MTG ASSN TBA 1.5% 03/15/2036 ACCOUNT 1055064550	BUY	03/16/2021 325,000.000	333,023.44		333,023.44 333,023.44		
CUSIP # 01F012445 FEDERAL NATL MTG ASSN TBA 1.5% 11/25/2035 ACCOUNT 1055064550	SEL	04/19/2021 325,000.000	325,812.50		330,789.33 330,789.33	4,976.83-	
CUSIP # 01F012452 FEDERAL NATL MTG ASSN TBA 1.5% 11/25/2035 ACCOUNT 1055064550	BUY	05/18/2021 325,000.000	325,253.91		325,253.91 325,253.91		
CUSIP # 01F012452 FEDERAL NATL MTG ASSN TBA 1.5% 11/25/2035 ACCOUNT 1055064550	SEL	05/18/2021 325,000.000	328,351.56		325,743.22 325,743.22	2,608.34	
CUSIP # 01F012460 FEDERAL NATL MTG ASSN UMBS TBA 15YR TBA 01.500% JUN 1.5% 06/15/2036 ACCOUNT 1055064550	BUY	06/17/2021 325,000.000	327,843.75		327,843.75 327,843.75		

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CITIGROUP GLOBAL MARKETS INC CUSIP # 01F012460 FEDERAL NATL MTG ASSN UMBS TBA 15YR TBA 01.500% JUN 1.5% 06/15/2036 ACCOUNT 1055064550	SEL	06/17/2021 325,000.000	328,154.79		327,939.91 327,939.91	214.88
CUSIP # 01F012478 FEDERAL NATL MTG ASSN UMBS TBA 15YR TBA 01.500% JUL 1.5% 07/15/2036 ACCOUNT 1055064550	BUY	07/19/2021 325,000.000	327,640.63		327,640.63 327,640.63	
CUSIP # 01F012478 FEDERAL NATL MTG ASSN UMBS TBA 15YR TBA 01.500% JUL 1.5% 07/15/2036 ACCOUNT 1055064550	SEL	07/19/2021 325,000.000	327,545.41		327,621.18 327,621.18	75.77-
CUSIP # 01F012486 FEDERAL NATL MTG ASSN 1.5% 08/15/2035 ACCOUNT 1055064550	BUY	08/17/2021 325,000.000	327,005.86		327,005.86 327,005.86	
CUSIP # 01F012494 FEDERAL NATL MTG ASSN TBA 1.5% 09/15/2035 ACCOUNT 1055064550	SEL	09/16/2021 225,000.000	228,194.82		228,632.50 228,632.50	437.68-
CUSIP # 01F0124A1 FEDERAL NATL MTG ASSN 1.5% 10/15/2035 ACCOUNT 1055064550	BUY	10/19/2021 225,000.000	227,821.29		227,821.29 227,821.29	
CUSIP # 01F012635 FEDERAL NATL MTG ASSN 1.5% 03/15/2051 ACCOUNT 1055064550	BUY	03/11/2021 150,000.000	150,421.88		150,421.88 150,421.88	
CUSIP # 01F012635 FEDERAL NATL MTG ASSN 1.5% 03/15/2051 ACCOUNT 1055064550	SEL	03/11/2021 150,000.000	147,990.23		150,421.88 150,421.88	2,431.65-
CUSIP # 01F012643 FEDERAL NATL MTG ASSN TBA 1.5% 09/25/2050 ACCOUNT 1055064550	BUY	04/14/2021 150,000.000	147,714.84		147,714.84 147,714.84	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21	THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS	
CITIGROUP GLOBAL MARKETS INC							
CUSIP # 01F012643 FEDERAL NATL MTG ASSN TBA 1.5% 09/25/2050 ACCOUNT 1055064550	SEL	04/14/2021 150,000.000	145,640.63		148,030.65 148,030.64	2,390.01-	
CUSIP # 01F012650 FEDERAL NATL MTG ASSN TBA 1.5% 09/25/2050 ACCOUNT 1055064550	BUY	05/13/2021 150,000.000	145,365.23		145,365.23 145,365.23		
CUSIP # 01F020414 FNMA TBA 2% 05/25/2035 ACCOUNT 1055064550	BUY	01/19/2021 475,000.000	494,129.88		494,129.88 494,129.88		
CUSIP # 01F020414 FNMA TBA 2% 05/25/2035 ACCOUNT 1055064550	SEL	01/19/2021 475,000.000	496,031.74		494,064.94 494,064.94	1,966.80	
CUSIP # 01F020422 FNMA TBA 2% 12/15/2036 ACCOUNT 1055064550	BUY	02/16/2021 475,000.000	495,577.15		495,577.15 495,577.15		
CUSIP # 01F020422 FNMA TBA 2% 12/15/2036 ACCOUNT 1055064550	BUY	02/16/2021 325,000.000	339,498.05		339,498.05 339,498.05		
CUSIP # 01F020422 FNMA TBA 2% 12/15/2036 ACCOUNT 1055064550	BUY	02/16/2021 325,000.000	339,574.22		339,574.22 339,574.22		
CUSIP # 01F020422 FNMA TBA 2% 12/15/2036 ACCOUNT 1055064550	SEL	02/16/2021 475,000.000	495,809.08		495,456.55 495,456.55	352.53	
CUSIP # 01F020422 FNMA TBA 2% 12/15/2036 ACCOUNT 1055064550	SEL	02/16/2021 325,000.000	339,529.79		339,311.22 339,200.30	329.49	
CUSIP # 01F020422 FNMA TBA 2% 12/15/2036 ACCOUNT 1055064550	SEL	02/16/2021 325,000.000	339,479.00		339,574.22 339,574.22	95.22-	
CUSIP # 01F020430 FNMA TBA 2% 12/15/2036 ACCOUNT 1055064550	BUY	03/16/2021 475,000.000	495,243.16		495,243.16 495,243.16		

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CITIGROUP GLOBAL MARKETS INC CUSIP # 01F020430 FNMA TBA 2% 12/15/2036 ACCOUNT 1055064550	BUY	03/16/2021 325,000.000	339,142.58		339,142.58 339,142.58	
CUSIP # 01F020430 FNMA TBA 2% 12/15/2036 ACCOUNT 1055064550	BUY	03/16/2021 325,000.000	339,091.80		339,091.80 339,091.80	
CUSIP # 01F020430 FNMA TBA 2% 12/15/2036 ACCOUNT 1055064550	SEL	03/16/2021 250,000.000	261,054.69		260,810.09 260,810.09	244.60
CUSIP # 01F020430 FNMA TBA 2% 12/15/2036 ACCOUNT 1055064550	SEL	03/16/2021 275,000.000	286,021.48		286,891.10 286,891.10	869.62-
CUSIP # 01F020448 FNMA MBS 2% 04/15/2036 ACCOUNT 1055064550	BUY	04/19/2021 250,000.000	260,722.66		260,722.66 260,722.66	
CUSIP # 01F020448 FNMA MBS 2% 04/15/2036 ACCOUNT 1055064550	BUY	04/19/2021 275,000.000	285,634.77		285,634.77 285,634.77	
CUSIP # 01F020448 FNMA MBS 2% 04/15/2036 ACCOUNT 1055064550	SEL	04/19/2021 300,000.000	307,875.00		311,400.33 311,400.33	3,525.33-
CUSIP # 01F020455 FNMA 2% 05/25/2028 ACCOUNT 1055064550	BUY	05/18/2021 300,000.000	307,464.84		307,464.84 307,464.84	
CUSIP # 01F020455 FNMA 2% 05/25/2028 ACCOUNT 1055064550	SEL	05/18/2021 300,000.000	309,650.39		307,328.25 307,328.25	2,322.14
CUSIP # 01F020463 FNMA TBA 2% 06/25/2028 ACCOUNT 1055064550	BUY	06/17/2021 300,000.000	309,269.53		309,269.53 309,269.53	
CUSIP # 01F020463 FNMA TBA 2% 06/25/2028 ACCOUNT 1055064550	SEL	06/17/2021 300,000.000	309,357.42		309,286.93 309,286.93	70.49
CUSIP # 01F020471 FNMA TBA 2% 07/25/2028 ACCOUNT 1055064550	BUY	07/19/2021 300,000.000	308,894.53		308,894.53 308,894.53	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CITIGROUP GLOBAL MARKETS INC						
CUSIP # 01F020471 FNMA TBA 2% 07/25/2028 ACCOUNT 1055064550	SEL	07/19/2021 300,000.000	308,173.83		309,075.08 309,075.08	901.25-
CUSIP # 01F020489 FNMA 2% 08/25/2028 ACCOUNT 1055064550	BUY	08/17/2021 300,000.000	307,781.25		307,781.25 307,781.25	
CUSIP # 01F020497 FNMA TBA 2% 09/01/2028 ACCOUNT 1055064550	SEL	09/16/2021 275,000.000	284,431.64		284,417.29 284,417.29	14.35
CUSIP # 01F0204A4 FNMA TBA 2% 10/01/2028 ACCOUNT 1055064550	BUY	10/19/2021 275,000.000	284,001.95		284,001.95 284,001.95	
CUSIP # 01F0204A4 FNMA TBA 2% 10/01/2028 ACCOUNT 1055064550	SEL	10/19/2021 275,000.000	284,802.25		283,850.72 283,850.72	951.53
CUSIP # 01F0204B2 FNMA TBA 2% 11/15/2035 ACCOUNT 1055064550	BUY	11/16/2021 275,000.000	284,431.64		284,431.64 284,431.64	
CUSIP # 01F020612 FNMA TBA 2% 01/15/2052 ACCOUNT 1055064550	BUY	01/14/2021 900,000.000	930,796.88		930,796.88 930,796.88	
CUSIP # 01F020612 FNMA TBA 2% 01/15/2052 ACCOUNT 1055064550	BUY	01/14/2021 1,375,000.000	1,421,943.36		1,421,943.36 1,421,943.36	
CUSIP # 01F020612 FNMA TBA 2% 01/15/2052 ACCOUNT 1055064550	SEL	01/14/2021 425,000.000	439,949.71		439,509.64 439,509.64	440.07
CUSIP # 01F020612 FNMA TBA 2% 01/15/2052 ACCOUNT 1055064550	SEL	01/14/2021 1,000,000.000	1,038,671.88		1,034,140.33 1,034,140.33	4,531.55
CUSIP # 01F020612 FNMA TBA 2% 01/15/2052 ACCOUNT 1055064550	SEL	01/14/2021 425,000.000	439,094.73		439,509.64 439,509.64	414.91-
CUSIP # 01F020612 FNMA TBA 2% 01/15/2052	SEL	01/14/2021 300,000.000	309,949.22		310,242.10 310,242.10	292.88-

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER VALUATION 917,598,423.21 THRESHOLD 45,879,921.16

DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CITIGROUP GLOBAL MARKETS INC ACCOUNT 1055064550						
CUSIP # 01F020612 FNMA TBA 2% 01/15/2052 ACCOUNT 1055064550	BUY	01/13/2022 225,000.000	223,954.10		223,954.10 223,954.10	
CUSIP # 01F020612 FNMA TBA 2% 01/15/2052 ACCOUNT 1055064550	BUY	01/13/2022 500,000.000	497,832.03		497,832.03 497,832.03	
CUSIP # 01F020620 FNMA TBA 2% 02/15/2052 ACCOUNT 1055064550	BUY	02/11/2021 425,000.000	439,277.34		439,277.34 439,277.34	
CUSIP # 01F020620 FNMA TBA 2% 02/15/2052 ACCOUNT 1055064550	BUY	02/11/2021 1,000,000.000	1,037,148.44		1,037,148.44 1,037,148.44	
CUSIP # 01F020620 FNMA TBA 2% 02/15/2052 ACCOUNT 1055064550	BUY	02/11/2021 725,000.000	748,109.38		748,109.38 748,109.38	
CUSIP # 01F020620 FNMA TBA 2% 02/15/2052 ACCOUNT 1055064550	SEL	02/11/2021 25,000.000	25,783.20		25,858.42 25,858.42	75.22-
CUSIP # 01F020620 FNMA TBA 2% 02/15/2052 ACCOUNT 1055064550	SEL	02/11/2021 550,000.000	566,650.39		568,885.28 568,885.28	2,234.89-
CUSIP # 01F020620 FNMA TBA 2% 02/15/2052 ACCOUNT 1055064550	SEL	02/11/2021 650,000.000	670,769.53		672,318.97 672,318.97	1,549.44-
CUSIP # 01F020620 FNMA TBA 2% 02/15/2052 ACCOUNT 1055064550	SEL	02/11/2021 200,000.000	206,664.06		206,867.38 206,867.38	203.32-
CUSIP # 01F020620 FNMA TBA 2% 02/15/2052 ACCOUNT 1055064550	SEL	02/11/2021 275,000.000	283,615.23		284,442.64 284,442.64	827.41-
CUSIP # 01F020620 FNMA TBA 2% 02/15/2052 ACCOUNT 1055064550	SEL	02/11/2021 200,000.000	206,500.00		206,867.38 206,867.38	367.38-

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21	THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS	
CITIGROUP GLOBAL MARKETS INC CUSIP # 01F020620 FNMA TBA 2% 02/15/2052 ACCOUNT 1055064550	SEL	02/11/2021 125,000.000	128,916.02		129,292.11 129,292.11	376.09-	
CUSIP # 01F020638 FNMA TBA 2% 03/15/2051 ACCOUNT 1055064550	BUY	03/11/2021 550,000.000	565,791.02		565,791.02 565,791.02		
CUSIP # 01F020638 FNMA TBA 2% 03/15/2051 ACCOUNT 1055064550	BUY	03/11/2021 650,000.000	669,753.91		669,753.91 669,753.91		
CUSIP # 01F020638 FNMA TBA 2% 03/15/2051 ACCOUNT 1055064550	BUY	03/11/2021 425,000.000	437,666.99		437,666.99 437,666.99		
CUSIP # 01F020638 FNMA TBA 2% 03/15/2051 ACCOUNT 1055064550	BUY	03/11/2021 625,000.000	637,500.00		637,500.00 637,500.00		
CUSIP # 01F020638 FNMA TBA 2% 03/15/2051 ACCOUNT 1055064550	SEL	03/11/2021 600,000.000	611,988.28		617,439.66 617,347.92	5,359.64-	
CUSIP # 01F020638 FNMA TBA 2% 03/15/2051 ACCOUNT 1055064550	SEL	03/11/2021 800,000.000	815,265.63		823,252.88 823,130.56	7,864.93-	
CUSIP # 01F020638 FNMA TBA 2% 03/15/2051 ACCOUNT 1055064550	SEL	03/11/2021 700,000.000	711,703.13		719,834.22 719,101.96	7,398.83-	
CUSIP # 01F020646 FNMA 2% 04/15/2051 ACCOUNT 1055064550	BUY	04/14/2021 600,000.000	610,875.00		610,875.00 610,875.00		
CUSIP # 01F020646 FNMA 2% 04/15/2051 ACCOUNT 1055064550	BUY	04/14/2021 800,000.000	813,781.25		813,781.25 813,781.25		
CUSIP # 01F020646 FNMA 2% 04/15/2051 ACCOUNT 1055064550	BUY	04/14/2021 700,000.000	710,390.63		710,390.63 710,390.63		
CUSIP # 01F020646 FNMA 2% 04/15/2051 ACCOUNT 1055064550	SEL	04/14/2021 725,000.000	727,945.31		736,219.77 736,219.77	8,274.46-	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21	THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS	
CITIGROUP GLOBAL MARKETS INC							
CUSIP # 01F020646 FNMA 2% 04/15/2051 ACCOUNT 1055064550	SEL	04/14/2021 725,000.000	724,971.68		736,219.77 736,219.77	11,248.09-	
CUSIP # 01F020646 FNMA 2% 04/15/2051 ACCOUNT 1055064550	SEL	04/14/2021 400,000.000	397,625.00		406,190.22 406,190.22	8,565.22-	
CUSIP # 01F020653 FNMA 2% 05/15/2050 ACCOUNT 1055064550	BUY	05/13/2021 725,000.000	726,444.34		726,444.34 726,444.34		
CUSIP # 01F020653 FNMA 2% 05/15/2050 ACCOUNT 1055064550	BUY	05/13/2021 725,000.000	723,583.98		723,583.98 723,583.98		
CUSIP # 01F020653 FNMA 2% 05/15/2050 ACCOUNT 1055064550	BUY	05/13/2021 400,000.000	396,937.50		396,937.50 396,937.50		
CUSIP # 01F020653 FNMA 2% 05/15/2050 ACCOUNT 1055064550	BUY	05/13/2021 625,000.000	623,876.95		623,876.95 623,876.95		
CUSIP # 01F020653 FNMA 2% 05/15/2050 ACCOUNT 1055064550	SEL	05/13/2021 625,000.000	626,367.19		625,085.42 625,085.42	1,281.77	
CUSIP # 01F020653 FNMA 2% 05/15/2050 ACCOUNT 1055064550	SEL	05/13/2021 375,000.000	376,962.89		375,051.26 375,051.26	1,911.63	
CUSIP # 01F020661 FNMA 2% 06/15/2049 ACCOUNT 1055064550	BUY	06/14/2021 625,000.000	625,122.07		625,122.07 625,122.07		
CUSIP # 01F020661 FNMA 2% 06/15/2049 ACCOUNT 1055064550	BUY	06/14/2021 375,000.000	376,259.77		376,259.77 376,259.77		
CUSIP # 01F020661 FNMA 2% 06/15/2049 ACCOUNT 1055064550	SEL	06/14/2021 650,000.000	655,712.89		653,430.25 653,430.25	2,282.64	
CUSIP # 01F020661 FNMA 2% 06/15/2049	SEL	06/14/2021 350,000.000	351,955.08		351,847.06 351,847.06	108.02	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER VALUATION 917,598,423.21 THRESHOLD 45,879,921.16

DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CITIGROUP GLOBAL MARKETS INC ACCOUNT 1055064550						
CUSIP # 01F020679 FNMA 2% 07/15/2050 ACCOUNT 1055064550	BUY	07/14/2021 650,000.000	654,443.36		654,443.36 654,443.36	
CUSIP # 01F020679 FNMA 2% 07/15/2050 ACCOUNT 1055064550	BUY	07/14/2021 350,000.000	351,189.45		351,189.45 351,189.45	
CUSIP # 01F020679 FNMA 2% 07/15/2050 ACCOUNT 1055064550	SEL	07/14/2021 275,000.000	277,508.30		276,812.21 276,812.21	696.09
CUSIP # 01F020679 FNMA 2% 07/15/2050 ACCOUNT 1055064550	SEL	07/14/2021 675,000.000	683,015.63		679,448.14 679,448.14	3,567.49
CUSIP # 01F020679 FNMA 2% 07/15/2050 ACCOUNT 1055064550	SEL	07/14/2021 325,000.000	326,707.52		327,141.70 327,141.70	434.18-
CUSIP # 01F020687 FNMA 2% 03/25/2050 ACCOUNT 1055064550	BUY	08/12/2021 675,000.000	681,539.06		681,539.06 681,539.06	
CUSIP # 01F020687 FNMA 2% 03/25/2050 ACCOUNT 1055064550	BUY	08/12/2021 275,000.000	276,933.59		276,933.59 276,933.59	
CUSIP # 01F020687 FNMA 2% 03/25/2050 ACCOUNT 1055064550	BUY	08/12/2021 325,000.000	326,066.41		326,066.41 326,066.41	
CUSIP # 01F020687 FNMA 2% 03/25/2050 ACCOUNT 1055064550	SEL	08/12/2021 575,000.000	582,445.80		578,930.02 578,930.02	3,515.78
CUSIP # 01F020687 FNMA 2% 03/25/2050 ACCOUNT 1055064550	SEL	08/12/2021 700,000.000	710,677.73		704,784.38 704,784.38	5,893.35
CUSIP # 01F020695 FNMA 2% 09/15/2050 ACCOUNT 1055064550	BUY	09/14/2021 575,000.000	581,221.68		581,221.68 581,221.68	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CITIGROUP GLOBAL MARKETS INC CUSIP # 01F020695 FNMA 2% 09/15/2050 ACCOUNT 1055064550	BUY	09/14/2021 700,000.000	709,214.84		709,214.84 709,214.84	
CUSIP # 01F020695 FNMA 2% 09/15/2050 ACCOUNT 1055064550	SEL	09/14/2021 500,000.000	507,314.45		506,828.99 506,828.99	485.46
CUSIP # 01F0206A2 FNMA 2% 10/15/2050 ACCOUNT 1055064550	BUY	10/14/2021 500,000.000	506,367.19		506,367.19 506,367.19	
CUSIP # 01F0206A2 FNMA 2% 10/15/2050 ACCOUNT 1055064550	SEL	10/14/2021 575,000.000	581,479.98		581,449.37 581,449.37	30.61
CUSIP # 01F0206A2 FNMA 2% 10/15/2050 ACCOUNT 1055064550	SEL	10/14/2021 175,000.000	177,286.62		176,962.85 176,962.85	323.77
CUSIP # 01F0206A2 FNMA 2% 10/15/2050 ACCOUNT 1055064550	SEL	10/14/2021 325,000.000	328,611.82		328,645.30 328,645.30	33.48-
CUSIP # 01F0206B0 FNMA 2% 11/15/2050 ACCOUNT 1055064550	BUY	11/10/2021 175,000.000	176,989.26		176,989.26 176,989.26	
CUSIP # 01F0206B0 FNMA 2% 11/15/2050 ACCOUNT 1055064550	BUY	11/10/2021 325,000.000	328,059.57		328,059.57 328,059.57	
CUSIP # 01F0206B0 FNMA 2% 11/15/2050 ACCOUNT 1055064550	BUY	11/10/2021 575,000.000	580,502.93		580,502.93 580,502.93	
CUSIP # 01F0206B0 FNMA 2% 11/15/2050 ACCOUNT 1055064550	SEL	11/10/2021 450,000.000	449,033.20		453,789.77 453,789.77	4,756.57-
CUSIP # 01F0206B0 FNMA 2% 11/15/2050 ACCOUNT 1055064550	SEL	11/10/2021 450,000.000	448,382.81		453,789.77 453,789.77	5,406.96-
CUSIP # 01F0206C8 FNMA TBA 2% 12/15/2050 ACCOUNT 1055064550	BUY	12/13/2021 450,000.000	448,101.56		448,101.56 448,101.56	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CITIGROUP GLOBAL MARKETS INC						
CUSIP # 01F0206C8 FNMA TBA 2% 12/15/2050 ACCOUNT 1055064550	BUY	12/13/2021 450,000.000	447,433.59		447,433.59 447,433.59	
CUSIP # 01F0206C8 FNMA TBA 2% 12/15/2050 ACCOUNT 1055064550	SEL	12/13/2021 225,000.000	224,406.74		224,137.40 224,137.40	269.34
CUSIP # 01F0206C8 FNMA TBA 2% 12/15/2050 ACCOUNT 1055064550	SEL	12/13/2021 500,000.000	498,730.47		498,083.12 498,083.12	647.35
CUSIP # 01F022618 FNCT 2.5% 01/01/2043 ACCOUNT 1055064550	BUY	01/14/2021 475,000.000	495,855.47		495,855.47 495,855.47	
CUSIP # 01F022618 FNCT 2.5% 01/01/2043 ACCOUNT 1055064550	BUY	01/14/2021 425,000.000	444,523.44		444,523.44 444,523.44	
CUSIP # 01F022618 FNCT 2.5% 01/01/2043 ACCOUNT 1055064550	BUY	01/14/2021 400,000.000	417,468.75		417,468.75 417,468.75	
CUSIP # 01F022618 FNCT 2.5% 01/01/2043 ACCOUNT 1055064550	SEL	01/14/2021 400,000.000	421,890.63		418,731.54 418,731.54	3,159.09
CUSIP # 01F022618 FNCT 2.5% 01/01/2043 ACCOUNT 1055064550	BUY	01/13/2022 450,000.000	459,931.64		459,931.64 459,931.64	
CUSIP # 01F022618 FNCT 2.5% 01/01/2043 ACCOUNT 1055064550	BUY	01/13/2022 225,000.000	229,965.82		229,965.82 229,965.82	
CUSIP # 01F022626 FNCT 2.5% 02/15/2049 ACCOUNT 1055064550	BUY	02/11/2021 400,000.000	421,125.00		421,125.00 421,125.00	
CUSIP # 01F022626 FNCT 2.5% 02/15/2049 ACCOUNT 1055064550	SEL	02/11/2021 175,000.000	183,531.25		183,922.52 183,922.52	391.27 -
CUSIP # 01F022626 FNCT 2.5% 02/15/2049	SEL	02/11/2021 175,000.000	184,536.13		183,922.51 183,922.51	613.62

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21	THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS	
CITIGROUP GLOBAL MARKETS INC ACCOUNT 1055064550							
CUSIP # 01F022634 FNCT 2.5% 03/01/2043 ACCOUNT 1055064550	BUY	03/11/2021 175,000.000	183,209.96		183,209.96 183,209.96		
CUSIP # 01F022634 FNCT 2.5% 03/01/2043 ACCOUNT 1055064550	BUY	03/11/2021 175,000.000	184,221.68		184,221.68 184,221.68		
CUSIP # 01F022634 FNCT 2.5% 03/01/2043 ACCOUNT 1055064550	SEL	03/11/2021 200,000.000	208,968.75		210,136.08 210,136.08	1,167.33-	
CUSIP # 01F022634 FNCT 2.5% 03/01/2043 ACCOUNT 1055064550	SEL	03/11/2021 150,000.000	156,597.66		157,602.06 157,602.06	1,004.40-	
CUSIP # 01F022634 FNCT 2.5% 03/01/2043 ACCOUNT 1055064550	SEL	03/11/2021 325,000.000	339,294.92		341,471.13 341,471.12	2,176.20-	
CUSIP # 01F022634 FNCT 2.5% 03/01/2043 ACCOUNT 1055064550	SEL	03/11/2021 200,000.000	210,437.50		210,136.08 210,136.08	301.42	
CUSIP # 01F022642 FNCT 2.5% 04/15/2047 ACCOUNT 1055064550	BUY	04/14/2021 200,000.000	208,570.31		208,570.31 208,570.31		
CUSIP # 01F022642 FNCT 2.5% 04/15/2047 ACCOUNT 1055064550	BUY	04/14/2021 475,000.000	494,927.73		494,927.73 494,927.73		
CUSIP # 01F022642 FNCT 2.5% 04/15/2047 ACCOUNT 1055064550	SEL	04/14/2021 125,000.000	127,993.16		130,511.35 130,511.36	2,518.20-	
CUSIP # 01F022642 FNCT 2.5% 04/15/2047 ACCOUNT 1055064550	SEL	04/14/2021 250,000.000	258,271.48		261,022.71 261,022.71	2,751.23-	
CUSIP # 01F022642 FNCT 2.5% 04/15/2047 ACCOUNT 1055064550	SEL	04/14/2021 350,000.000	359,078.13		365,431.79 365,431.80	6,353.67-	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21	THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS	
CITIGROUP GLOBAL MARKETS INC CUSIP # 01F022642 FNCT 2.5% 04/15/2047 ACCOUNT 1055064550	SEL	04/14/2021 75,000.000	76,795.90		78,306.81 78,306.81	1,510.91-	
CUSIP # 01F022659 FNCT 2.5% 05/15/2048 ACCOUNT 1055064550	BUY	05/13/2021 250,000.000	257,724.61		257,724.61 257,724.61		
CUSIP # 01F022659 FNCT 2.5% 05/15/2048 ACCOUNT 1055064550	BUY	05/13/2021 350,000.000	358,298.83		358,298.83 358,298.83		
CUSIP # 01F022659 FNCT 2.5% 05/15/2048 ACCOUNT 1055064550	BUY	05/13/2021 200,000.000	204,343.75		204,343.75 204,343.75		
CUSIP # 01F022659 FNCT 2.5% 05/15/2048 ACCOUNT 1055064550	SEL	05/13/2021 250,000.000	257,216.80		257,044.87 257,044.87	171.93	
CUSIP # 01F022659 FNCT 2.5% 05/15/2048 ACCOUNT 1055064550	SEL	05/13/2021 350,000.000	361,737.30		359,862.81 359,862.81	1,874.49	
CUSIP # 01F022659 FNCT 2.5% 05/15/2048 ACCOUNT 1055064550	SEL	05/13/2021 200,000.000	207,675.78		210,047.00 206,776.48	899.30	
CUSIP # 01F022667 FNCT TBA 2.5% 06/15/2047 ACCOUNT 1055064550	BUY	06/14/2021 250,000.000	256,621.09		256,621.09 256,621.09		
CUSIP # 01F022667 FNCT TBA 2.5% 06/15/2047 ACCOUNT 1055064550	BUY	06/14/2021 350,000.000	360,937.50		360,937.50 360,937.50		
CUSIP # 01F022667 FNCT TBA 2.5% 06/15/2047 ACCOUNT 1055064550	BUY	06/14/2021 200,000.000	207,203.13		207,203.13 207,203.13		
CUSIP # 01F022667 FNCT TBA 2.5% 06/15/2047 ACCOUNT 1055064550	SEL	06/14/2021 425,000.000	441,667.97		438,266.57 438,266.57	3,401.40	
CUSIP # 01F022667 FNCT TBA 2.5% 06/15/2047 ACCOUNT 1055064550	SEL	06/14/2021 375,000.000	387,524.41		386,785.57 386,793.60	730.81	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CITIGROUP GLOBAL MARKETS INC						
CUSIP # 01F022675 FNCT TBA 2.5% 07/15/2047 ACCOUNT 1055064550	BUY	07/14/2021 425,000.000	440,638.67		440,638.67 440,638.67	
CUSIP # 01F022675 FNCT TBA 2.5% 07/15/2047 ACCOUNT 1055064550	BUY	07/14/2021 375,000.000	386,645.51		386,645.51 386,645.51	
CUSIP # 01F022675 FNCT TBA 2.5% 07/15/2047 ACCOUNT 1055064550	SEL	07/14/2021 200,000.000	205,867.19		206,562.47 206,562.47	695.28-
CUSIP # 01F022675 FNCT TBA 2.5% 07/15/2047 ACCOUNT 1055064550	SEL	07/14/2021 175,000.000	180,133.79		180,742.16 180,742.16	608.37-
CUSIP # 01F022675 FNCT TBA 2.5% 07/15/2047 ACCOUNT 1055064550	SEL	07/14/2021 400,000.000	414,187.50		413,124.95 413,124.95	1,062.55
CUSIP # 01F022675 FNCT TBA 2.5% 07/15/2047 ACCOUNT 1055064550	SEL	07/14/2021 250,000.000	258,305.66		258,203.09 258,203.09	102.57
CUSIP # 01F022683 FNCT TBA 2.5% 08/15/2046 ACCOUNT 1055064550	BUY	08/12/2021 400,000.000	413,296.88		413,296.88 413,296.88	
CUSIP # 01F022683 FNCT TBA 2.5% 08/15/2046 ACCOUNT 1055064550	BUY	08/12/2021 250,000.000	257,802.73		257,802.73 257,802.73	
CUSIP # 01F022683 FNCT TBA 2.5% 08/15/2046 ACCOUNT 1055064550	BUY	08/12/2021 375,000.000	385,268.55		385,268.55 385,268.55	
CUSIP # 01F022683 FNCT TBA 2.5% 08/15/2046 ACCOUNT 1055064550	SEL	08/12/2021 450,000.000	465,626.95		464,423.59 464,423.59	1,203.36
CUSIP # 01F022683 FNCT TBA 2.5% 08/15/2046 ACCOUNT 1055064550	SEL	08/12/2021 250,000.000	259,819.34		258,013.10 258,013.10	1,806.24
CUSIP # 01F022683 FNCT TBA 2.5% 08/15/2046	SEL	08/12/2021 325,000.000	337,206.54		335,417.03 335,417.03	1,789.51

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CITIGROUP GLOBAL MARKETS INC ACCOUNT 1055064550						
CUSIP # 01F022691 FNCT TBA 2.5% 09/15/2048 ACCOUNT 1055064550	BUY	09/14/2021 450,000.000	464,660.16		464,660.16 464,660.16	
CUSIP # 01F022691 FNCT TBA 2.5% 09/15/2048 ACCOUNT 1055064550	BUY	09/14/2021 250,000.000	259,287.11		259,287.11 259,287.11	
CUSIP # 01F022691 FNCT TBA 2.5% 09/15/2048 ACCOUNT 1055064550	BUY	09/14/2021 325,000.000	336,514.65		336,514.65 336,514.65	
CUSIP # 01F022691 FNCT TBA 2.5% 09/15/2048 ACCOUNT 1055064550	SEL	09/14/2021 400,000.000	415,281.25		414,130.91 414,130.91	1,150.34
CUSIP # 01F022691 FNCT TBA 2.5% 09/15/2048 ACCOUNT 1055064550	SEL	09/14/2021 325,000.000	337,187.50		336,481.37 336,481.37	706.13
CUSIP # 01F0226A8 FNCT TBA 2.5% 10/15/2047 ACCOUNT 1055064550	BUY	10/14/2021 400,000.000	414,484.38		414,484.38 414,484.38	
CUSIP # 01F0226A8 FNCT TBA 2.5% 10/15/2047 ACCOUNT 1055064550	BUY	10/14/2021 325,000.000	336,552.73		336,552.73 336,552.73	
CUSIP # 01F0226A8 FNCT TBA 2.5% 10/15/2047 ACCOUNT 1055064550	SEL	10/14/2021 250,000.000	258,945.31		258,681.84 258,681.84	263.47
CUSIP # 01F0226A8 FNCT TBA 2.5% 10/15/2047 ACCOUNT 1055064550	SEL	10/14/2021 475,000.000	492,385.74		491,495.51 491,495.51	890.23
CUSIP # 01F0226B6 FNCT TBA 2.5% 11/15/2047 ACCOUNT 1055064550	BUY	11/10/2021 250,000.000	258,496.09		258,496.09 258,496.09	
CUSIP # 01F0226B6 FNCT TBA 2.5% 11/15/2047 ACCOUNT 1055064550	BUY	11/10/2021 475,000.000	491,513.67		491,513.67 491,513.67	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21	THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS	
CITIGROUP GLOBAL MARKETS INC CUSIP # 01F0226B6 FNCT TBA 2.5% 11/15/2047 ACCOUNT 1055064550	SEL	11/10/2021 175,000.000	179,986.82		181,041.19 181,041.19	1,054.37-	
CUSIP # 01F0226B6 FNCT TBA 2.5% 11/15/2047 ACCOUNT 1055064550	SEL	11/10/2021 175,000.000	179,248.54		181,041.19 181,041.19	1,792.65-	
CUSIP # 01F0226B6 FNCT TBA 2.5% 11/15/2047 ACCOUNT 1055064550	SEL	11/10/2021 200,000.000	204,894.53		206,904.22 206,904.22	2,009.69-	
CUSIP # 01F0226B6 FNCT TBA 2.5% 11/15/2047 ACCOUNT 1055064550	SEL	11/10/2021 600,000.000	613,593.75		620,712.65 620,712.65	7,118.90-	
CUSIP # 01F0226C4 FNCT TBA 2.5% 12/01/2042 ACCOUNT 1055064550	BUY	12/13/2021 175,000.000	179,566.41		179,566.41 179,566.41		
CUSIP # 01F0226C4 FNCT TBA 2.5% 12/01/2042 ACCOUNT 1055064550	BUY	12/13/2021 175,000.000	178,828.13		178,828.13 178,828.13		
CUSIP # 01F0226C4 FNCT TBA 2.5% 12/01/2042 ACCOUNT 1055064550	BUY	12/13/2021 200,000.000	204,406.25		204,406.25 204,406.25		
CUSIP # 01F0226C4 FNCT TBA 2.5% 12/01/2042 ACCOUNT 1055064550	BUY	12/13/2021 600,000.000	612,117.19		612,117.19 612,117.19		
CUSIP # 01F0226C4 FNCT TBA 2.5% 12/01/2042 ACCOUNT 1055064550	SEL	12/13/2021 450,000.000	460,916.02		460,394.71 460,394.71	521.31	
CUSIP # 01F0226C4 FNCT TBA 2.5% 12/01/2042 ACCOUNT 1055064550	SEL	12/13/2021 225,000.000	230,449.22		230,197.36 230,197.36	251.86	
CUSIP # 21H020618 GOVERNMENT NATL MTG ASSN TBA 2% 04/20/2050 ACCOUNT 1055064550	BUY	01/21/2021 500,000.000	519,277.34		519,277.34 519,277.34		
CUSIP # 21H020618 GOVERNMENT NATL MTG ASSN TBA 2% 04/20/2050	SEL	01/21/2021 500,000.000	518,300.78		519,686.18 519,686.18	1,385.40-	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21	THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS	
CITIGROUP GLOBAL MARKETS INC ACCOUNT 1055064550							
CUSIP # 21H020626 GOVERNMENT NATL MTG ASSN MBS 2% 04/20/2050 ACCOUNT 1055064550	BUY	02/18/2021 500,000.000	517,519.53		517,519.53 517,519.53		
CUSIP # 21H020626 GOVERNMENT NATL MTG ASSN MBS 2% 04/20/2050 ACCOUNT 1055064550	SEL	02/18/2021 100,000.000	103,855.47		103,748.63 103,748.63	106.84	
CUSIP # 21H020626 GOVERNMENT NATL MTG ASSN MBS 2% 04/20/2050 ACCOUNT 1055064550	SEL	02/18/2021 325,000.000	338,069.82		337,183.04 337,183.04	886.78	
CUSIP # 21H020626 GOVERNMENT NATL MTG ASSN MBS 2% 04/20/2050 ACCOUNT 1055064550	SEL	02/18/2021 175,000.000	181,747.07		181,560.09 181,560.09	186.98	
CUSIP # 21H020634 GOVERNMENT NATL MTG ASSN 2% 03/15/2051 ACCOUNT 1055064550	BUY	03/18/2021 325,000.000	337,479.49		337,479.49 337,479.49		
CUSIP # 21H020634 GOVERNMENT NATL MTG ASSN 2% 03/15/2051 ACCOUNT 1055064550	BUY	03/18/2021 275,000.000	285,108.40		285,108.40 285,108.40		
CUSIP # 21H020634 GOVERNMENT NATL MTG ASSN 2% 03/15/2051 ACCOUNT 1055064550	SEL	03/18/2021 300,000.000	307,863.28		311,133.13 311,133.13	3,269.85-	
CUSIP # 21H020642 GOVERNMENT NATL MTG ASSN TBA 2% 04/15/2051 ACCOUNT 1055064550	BUY	04/21/2021 300,000.000	307,242.19		307,242.19 307,242.19		
CUSIP # 21H020691 GOVERNMENT NATL MTG ASSN TBA 2% 09/15/2050 ACCOUNT 1055064550	SEL	09/21/2021 325,000.000	331,125.49		331,463.67 331,463.67	338.18-	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CITIGROUP GLOBAL MARKETS INC CUSIP # 21H0206A8 GOVERNMENT NATL MTG ASSN TBA 2% 10/15/2050 ACCOUNT 1055064550	BUY	10/21/2021 325,000.000	330,547.85		330,547.85 330,547.85	
CUSIP # 21H0206A8 GOVERNMENT NATL MTG ASSN TBA 2% 10/15/2050 ACCOUNT 1055064550	SEL	10/21/2021 175,000.000	177,389.16		177,974.96 177,974.96	585.80-
CUSIP # 21H0206B6 GOVERNMENT NATL MTG ASSN TBA 2% 04/20/2050 ACCOUNT 1055064550	BUY	11/18/2021 175,000.000	177,071.29		177,071.29 177,071.29	
CUSIP # 21H022614 GNMA II SINGLE FAMILY 2.5% 01/01/2047 ACCOUNT 1055064550	BUY	01/21/2021 225,000.000	235,775.39		235,775.39 235,775.39	
CUSIP # 21H022614 GNMA II SINGLE FAMILY 2.5% 01/01/2047 ACCOUNT 1055064550	BUY	01/21/2021 200,000.000	209,960.94		209,960.94 209,960.94	
CUSIP # 21H022614 GNMA II SINGLE FAMILY 2.5% 01/01/2047 ACCOUNT 1055064550	SEL	01/21/2021 425,000.000	448,441.41		445,844.40 445,844.40	2,597.01
CUSIP # 21H022614 GNMA II SINGLE FAMILY 2.5% 01/01/2047 ACCOUNT 1055064550	BUY	01/20/2022 150,000.000	153,855.47		153,855.47 153,855.47	
CUSIP # 21H022614 GNMA II SINGLE FAMILY 2.5% 01/01/2047 ACCOUNT 1055064550	BUY	01/20/2022 125,000.000	128,188.48		128,188.48 128,188.48	
CUSIP # 21H022622 GNMA II SINGLE FAMILY 2.5% 02/01/2047 ACCOUNT 1055064550	BUY	02/18/2021 425,000.000	447,644.53		447,644.53 447,644.53	
CUSIP # 21H022622 GNMA II SINGLE FAMILY 2.5% 02/01/2047	SEL	02/18/2021 250,000.000	263,300.78		263,258.27 263,258.27	42.51

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CITIGROUP GLOBAL MARKETS INC ACCOUNT 1055064550						
CUSIP # 21H022622 GNMA II SINGLE FAMILY 2.5% 02/01/2047 ACCOUNT 1055064550	SEL	02/18/2021 175,000.000	184,556.64		184,280.79 184,280.79	275.85
CUSIP # 21H022630 GNMA II SINGLE FAMILY 2.5% 03/01/2047 ACCOUNT 1055064550	BUY	03/18/2021 250,000.000	262,792.97		262,792.97 262,792.97	
CUSIP # 21H022630 GNMA II SINGLE FAMILY 2.5% 03/01/2047 ACCOUNT 1055064550	BUY	03/18/2021 175,000.000	184,208.01		184,208.01 184,208.01	
CUSIP # 21H022630 GNMA II SINGLE FAMILY 2.5% 03/01/2047 ACCOUNT 1055064550	SEL	03/18/2021 250,000.000	260,869.14		262,685.94 262,685.94	1,816.80-
CUSIP # 21H022648 GNMA II SINGLE FAMILY 2.5% 04/15/2048 ACCOUNT 1055064550	BUY	04/21/2021 250,000.000	260,332.03		260,332.03 260,332.03	
CUSIP # 21H022648 GNMA II SINGLE FAMILY 2.5% 04/15/2048 ACCOUNT 1055064550	SEL	04/21/2021 250,000.000	258,369.14		260,388.33 260,388.33	2,019.19-
CUSIP # 21H022655 GNMA II SINGLE FAMILY 2.5% 05/15/2048 ACCOUNT 1055064550	BUY	05/20/2021 250,000.000	257,880.86		257,880.86 257,880.86	
CUSIP # 21H022655 GNMA II SINGLE FAMILY 2.5% 05/15/2048 ACCOUNT 1055064550	SEL	05/20/2021 150,000.000	154,306.64		154,207.78 154,207.78	98.86
CUSIP # 21H022655 GNMA II SINGLE FAMILY 2.5% 05/15/2048 ACCOUNT 1055064550	SEL	05/20/2021 100,000.000	104,039.06		102,813.41 102,805.19	1,233.87

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CITIGROUP GLOBAL MARKETS INC CUSIP # 21H022663 GNMA II SINGLE FAMILY 2.5% 06/15/2047 ACCOUNT 1055064550	BUY	06/21/2021 150,000.000	153,996.09		153,996.09 153,996.09	
CUSIP # 21H022663 GNMA II SINGLE FAMILY 2.5% 06/15/2047 ACCOUNT 1055064550	BUY	06/21/2021 100,000.000	103,835.94		103,835.94 103,835.94	
CUSIP # 21H022663 GNMA II SINGLE FAMILY 2.5% 06/15/2047 ACCOUNT 1055064550	SEL	06/21/2021 250,000.000	258,881.84		258,226.49 258,226.49	655.35
CUSIP # 21H022671 GNMA II SINGLE FAMILY 2.5% 07/01/2051 ACCOUNT 1055064550	BUY	07/21/2021 250,000.000	258,398.44		258,398.44 258,398.44	
CUSIP # 21H022671 GNMA II SINGLE FAMILY 2.5% 07/01/2051 ACCOUNT 1055064550	SEL	07/21/2021 250,000.000	258,623.05		258,230.31 258,230.31	392.74
CUSIP # 21H022689 GNMA II SINGLE FAMILY 2.5% 08/15/2046 ACCOUNT 1055064550	BUY	08/19/2021 250,000.000	258,164.06		258,164.06 258,164.06	
CUSIP # 21H022689 GNMA II SINGLE FAMILY 2.5% 08/15/2046 ACCOUNT 1055064550	SEL	08/19/2021 250,000.000	259,331.05		257,906.71 257,906.71	1,424.34
CUSIP # 21H022689 GNMA II SINGLE FAMILY 2.5% 08/15/2046 ACCOUNT 1055064550	SEL	08/19/2021 75,000.000	77,802.25		77,372.02 77,372.01	430.24
CUSIP # 21H022697 GNMA II SINGLE FAMILY 2.5% 09/15/2047 ACCOUNT 1055064550	BUY	09/21/2021 250,000.000	258,828.13		258,828.13 258,828.13	
CUSIP # 21H022697 GNMA II SINGLE FAMILY 2.5% 09/15/2047	BUY	09/21/2021 75,000.000	77,651.37		77,651.37 77,651.37	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CITIGROUP GLOBAL MARKETS INC ACCOUNT 1055064550						
CUSIP # 21H022697 GNMA II SINGLE FAMILY 2.5% 09/15/2047 ACCOUNT 1055064550	SEL	09/21/2021 275,000.000	284,732.42		284,620.58 284,620.58	111.84
CUSIP # 21H0226A4 GNMA II SINGLE FAMILY 2.5% 10/15/2047 ACCOUNT 1055064550	BUY	10/21/2021 275,000.000	284,216.80		284,216.80 284,216.80	
CUSIP # 21H0226A4 GNMA II SINGLE FAMILY 2.5% 10/15/2047 ACCOUNT 1055064550	SEL	10/21/2021 275,000.000	283,207.03		284,234.49 284,234.49	1,027.46-
CUSIP # 21H0226B2 GNMA II SINGLE FAMILY 2.5% 11/15/2047 ACCOUNT 1055064550	BUY	11/18/2021 275,000.000	282,745.12		282,745.12 282,745.12	
CUSIP # 21H0226B2 GNMA II SINGLE FAMILY 2.5% 11/15/2047 ACCOUNT 1055064550	SEL	11/18/2021 150,000.000	153,788.09		154,704.16 154,704.16	916.07-
CUSIP # 21H0226C0 GNMA II SINGLE FAMILY 2.5% 12/01/2046 ACCOUNT 1055064550	BUY	12/20/2021 150,000.000	153,474.61		153,474.61 153,474.61	
CUSIP # 21H0226C0 GNMA II SINGLE FAMILY 2.5% 12/01/2046 ACCOUNT 1055064550	SEL	12/20/2021 150,000.000	154,148.44		153,370.06 153,370.06	778.38
CUSIP # 21H0226C0 GNMA II SINGLE FAMILY 2.5% 12/01/2046 ACCOUNT 1055064550	SEL	12/20/2021 125,000.000	128,432.62		127,808.38 127,808.38	624.24
CUSIP # 85236WCE4 SREIT TRUST CMO .9218% 11/15/2036 ACCOUNT 1055064550	BUY	12/16/2021 510,000.000	508,060.98		508,060.98 508,060.98	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CITIGROUP GLOBAL MARKETS INC CUSIP # 9127964B2 UNITED STATES TREAS BILLS 0% PIDI BILL 12/08/2021 USD 0% 08/12/2021 ACCOUNT 1055064550	BUY	02/16/2021 775,000.000	774,809.48		774,809.48 774,809.48	
CUSIP # 9127965G0 UNITED STATES TREAS BILLS 0% 12/02/2021 ACCOUNT 1055064550	SEL	09/30/2021 405,000.000	404,984.76		404,953.20 404,953.20	31.56
CUSIP # 912796B73 UNITED STATES TREAS BILLS 0% PIDI BILL 09/02/2021 USD 0% 02/09/2021 ACCOUNT 1055064550	BUY	01/14/2021 1,280,000.000	1,279,927.89		1,279,927.89 1,279,927.89	
CUSIP # 912796C56 UNITED STATES TREAS BILLS 0% PIDI BILL 29/07/2021 USD 0% 07/29/2021 ACCOUNT 1055064550	BUY	04/29/2021 375,000.000	374,987.68		374,987.68 374,987.68	
CUSIP # 912796J26 UNITED STATES TREAS BILLS 0% PIDI BILL 20/07/2021 USD 0% 07/20/2021 ACCOUNT 1055064550	BUY	02/24/2021 4,315,000.000	4,314,440.01		4,314,440.01 4,314,440.01	
CUSIP # 912796K65 UNITED STATES TREAS BILLS 0% BILL 06/01/2022 USD 0% 01/06/2022 ACCOUNT 1055064550	SEL	11/01/2021 1,675,000.000	1,674,817.29		1,674,685.47 1,674,685.47	131.82
CUSIP # 912796K99 UNITED STATES TREAS BILLS 0% BILL 03/02/2022 USD 0% 02/03/2022 ACCOUNT 1055064550	BUY	08/13/2021 3,370,000.000	3,369,267.02		3,369,267.02 3,369,267.02	
CUSIP # 912796Q93 UNITED STATES TREAS BILLS 0% BILL 01/02/2022 USD 0% 02/01/2022 ACCOUNT 1055064550	BUY	10/05/2021 440,000.000	439,930.19		439,930.19 439,930.19	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CITIGROUP GLOBAL MARKETS INC CUSIP # 912810SS8 UNITED STATES TREAS BDS 1.625% PIDI BDS 15/11/2050 USD (BONDS 11/50) 1.625% 11/15/2050 ACCOUNT 1055064550	BUY	02/03/2021 200,000.000	188,109.38		188,109.38 188,109.38	
CUSIP # 912810SU3 UNITED STATES TREAS BDS 1.875% PIDI BDS 15/02/2051 USD (BONDS 02/51) 1.875% 02/15/2051 ACCOUNT 1055064550	BUY	02/17/2021 43,000.000	41,145.63		41,145.63 41,145.63	
CUSIP # 912810SU3 UNITED STATES TREAS BDS 1.875% PIDI BDS 15/02/2051 USD (BONDS 02/51) 1.875% 02/15/2051 ACCOUNT 1055064550	SEL	02/23/2021 31,000.000	28,873.59		30,223.76 30,223.76	1,350.17-
CUSIP # 912810SU3 UNITED STATES TREAS BDS 1.875% PIDI BDS 15/02/2051 USD (BONDS 02/51) 1.875% 02/15/2051 ACCOUNT 1055064550	BUY	04/07/2021 41,000.000	37,092.19		37,092.19 37,092.19	
CUSIP # 912810SU3 UNITED STATES TREAS BDS 1.875% PIDI BDS 15/02/2051 USD (BONDS 02/51) 1.875% 02/15/2051 ACCOUNT 1055064550	BUY	04/13/2021 15,000.000	13,481.84		13,481.84 13,481.84	
CUSIP # 912810SU3 UNITED STATES TREAS BDS 1.875% PIDI BDS 15/02/2051 USD (BONDS 02/51) 1.875% 02/15/2051 ACCOUNT 1055064550	BUY	04/16/2021 32,000.000	29,575.00		29,575.00 29,575.00	
CUSIP # 912810SU3 UNITED STATES TREAS BDS 1.875% PIDI BDS 15/02/2051 USD (BONDS 02/51) 1.875% 02/15/2051 ACCOUNT 1055064550	BUY	05/03/2021 47,000.000	42,755.31		42,755.31 42,755.31	
CUSIP # 912810SU3 UNITED STATES TREAS BDS 1.875% PIDI BDS 15/02/2051 USD (BONDS 02/51) 1.875% 02/15/2051 ACCOUNT 1055064550	SEL	05/05/2021 90,000.000	82,441.41		82,422.89 82,422.89	18.52

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CITIGROUP GLOBAL MARKETS INC						
CUSIP # 912810SX7 UNITED STATES TREAS BDS 0% BDS 15/05/2051 USD (BONDS 05/51) 2.375% 05/15/2051 ACCOUNT 1055064550	SEL	08/20/2021 35,000.000	39,086.52		36,615.29 36,615.29	2,471.23
CUSIP # 912810SZ2 UNITED STATES TREAS BDS 2% BDS 15/08/2051 USD (BONDS 08/51) 2% 08/15/2051 ACCOUNT 1055064550	BUY	09/23/2021 45,000.000	46,891.41		46,891.41 46,891.41	
CUSIP # 912810TB4 UNITED STATES TREAS BDS 0% BDS 15/11/2051 USD (BONDS 11/51) 1.875% 11/15/2051 ACCOUNT 1055064550	SEL	11/22/2021 30,000.000	29,587.50		29,480.03 29,480.03	107.47
CUSIP # 912810TB4 UNITED STATES TREAS BDS 0% BDS 15/11/2051 USD (BONDS 11/51) 1.875% 11/15/2051 ACCOUNT 1055064550	SEL	12/01/2021 54,000.000	54,826.88		53,064.06 53,064.06	1,762.82
CUSIP # 91282CAR2 0% PIDI NTS 31/10/2022 USD (BH-2022) .125% 10/31/2022 ACCOUNT 1055064550	SEL	01/13/2021 1,115,000.000	1,114,520.90		1,114,028.54 1,115,178.40	657.50-
CUSIP # 91282CAV3 0.875% PIDI NTS 15/11/2030 USD (F-2030) .875% 11/15/2030 ACCOUNT 1055064550	SEL	01/13/2021 180,000.000	174,965.63		179,393.82 179,271.17	4,305.54-
CUSIP # 91282CAV3 0.875% PIDI NTS 15/11/2030 USD (F-2030) .875% 11/15/2030 ACCOUNT 1055064550	SEL	02/03/2021 132,000.000	129,153.75		130,952.71 130,889.46	1,735.71-
CUSIP # 91282CAV3 0.875% PIDI NTS 15/11/2030 USD (F-2030) .875% 11/15/2030 ACCOUNT 1055064550	SEL	02/03/2021 495,000.000	484,133.20		491,072.65 490,835.48	6,702.28-
CUSIP # 91282CAV3 0.875% PIDI NTS 15/11/2030 USD (F-2030) .875% 11/15/2030	SEL	02/11/2021 20,000.000	19,518.75		19,809.50 19,800.76	282.01-

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CITIGROUP GLOBAL MARKETS INC ACCOUNT 1055064550						
CUSIP # 91282CAX9 0.125% PIDI NTS 30/11/2022 USD (BK-2022) .125% 11/30/2022 ACCOUNT 1055064550	SEL	01/13/2021 530,000.000	529,813.67		529,834.27 530,063.60	249.93-
CUSIP # 91282CAX9 0.125% PIDI NTS 30/11/2022 USD (BK-2022) .125% 11/30/2022 ACCOUNT 1055064550	SEL	01/27/2021 940,000.000	940,193.34		939,706.07 940,112.80	80.54
CUSIP # 91282CAX9 0.125% PIDI NTS 30/11/2022 USD (BK-2022) .125% 11/30/2022 ACCOUNT 1055064550	SEL	02/03/2021 875,000.000	875,218.79		874,726.40 875,105.00	113.79
CUSIP # 91282CAX9 0.125% PIDI NTS 30/11/2022 USD (BK-2022) .125% 11/30/2022 ACCOUNT 1055064550	SEL	02/23/2021 950,000.000	950,222.66		949,702.94 950,114.00	108.66
CUSIP # 91282CAX9 0.125% PIDI NTS 30/11/2022 USD (BK-2022) .125% 11/30/2022 ACCOUNT 1055064550	SEL	02/24/2021 475,000.000	475,111.33		474,851.47 475,057.00	54.33
CUSIP # 91282CAX9 0.125% PIDI NTS 30/11/2022 USD (BK-2022) .125% 11/30/2022 ACCOUNT 1055064550	SEL	02/25/2021 480,000.000	480,037.50		479,849.91 480,057.60	20.10-
CUSIP # 91282CAX9 0.125% PIDI NTS 30/11/2022 USD (BK-2022) .125% 11/30/2022 ACCOUNT 1055064550	SEL	02/26/2021 480,000.000	479,841.54		479,849.91 480,057.60	216.06-
CUSIP # 91282CAX9 0.125% PIDI NTS 30/11/2022 USD (BK-2022) .125% 11/30/2022 ACCOUNT 1055064550	SEL	03/11/2021 2,576,000.000	2,576,301.88		2,575,194.51 2,576,309.12	7.24-
CUSIP # 91282CAZ4 0% PIDI NTS 30/11/2025 USD (AG-2025) .375% 11/30/2025 ACCOUNT 1055064550	SEL	01/05/2021 290,000.000	290,192.58		289,939.69 290,408.90	216.32-

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21	THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS	
CITIGROUP GLOBAL MARKETS INC CUSIP # 91282CBC4 0% PIDI NTS 31/12/2025 USD (AH-2025) 0% 12/31/2025 ACCOUNT 1055064550	SEL	02/19/2021 990,000.000	982,188.28		989,277.62 989,960.20	7,771.92-	
CUSIP # 91282CBC4 0% PIDI NTS 31/12/2025 USD (AH-2025) 0% 12/31/2025 ACCOUNT 1055064550	SEL	02/24/2021 720,000.000	713,137.50		719,474.64 719,971.06	6,833.56-	
CUSIP # 91282CBD2 0.125% PIDI NTS 31/12/2022 USD (BL-2022) .125% 12/31/2022 ACCOUNT 1055064550	SEL	02/19/2021 440,000.000	440,120.31		439,981.88 440,052.80	67.51	
CUSIP # 91282CBD2 0.125% PIDI NTS 31/12/2022 USD (BL-2022) .125% 12/31/2022 ACCOUNT 1055064550	SEL	02/22/2021 450,000.000	450,123.05		449,981.47 450,054.00	69.05	
CUSIP # 91282CBD2 0.125% PIDI NTS 31/12/2022 USD (BL-2022) .125% 12/31/2022 ACCOUNT 1055064550	SEL	03/19/2021 505,000.000	504,723.83		504,979.21 505,060.60	336.77-	
CUSIP # 91282CBD2 0.125% PIDI NTS 31/12/2022 USD (BL-2022) .125% 12/31/2022 ACCOUNT 1055064550	SEL	03/22/2021 510,000.000	509,840.63		509,979.00 510,061.20	220.57-	
CUSIP # 91282CBD2 0.125% PIDI NTS 31/12/2022 USD (BL-2022) .125% 12/31/2022 ACCOUNT 1055064550	SEL	03/24/2021 385,000.000	384,909.77		384,984.15 385,046.20	136.43-	
CUSIP # 91282CBG5 0% PIDI NTS 31/01/2023 USD (AV-2023) .125% 01/31/2023 ACCOUNT 1055064550	BUY	02/01/2021 865,000.000	865,101.37		865,101.37 865,101.37		
CUSIP # 91282CBG5 0% PIDI NTS 31/01/2023 USD (AV-2023) .125% 01/31/2023 ACCOUNT 1055064550	BUY	02/03/2021 800,000.000	800,218.75		800,218.75 800,218.75		
CUSIP # 91282CBG5 0% PIDI NTS 31/01/2023 USD (AV-2023) .125% 01/31/2023	SEL	04/09/2021 70,000.000	69,980.86		70,007.48 70,007.48	26.62-	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CITIGROUP GLOBAL MARKETS INC ACCOUNT 1055064550						
CUSIP # 91282CBG5 0% PIDI NTS 31/01/2023 USD (AV-2023) .125% 01/31/2023 ACCOUNT 1055064550	SEL	04/27/2021 615,000.000	614,615.63		615,065.74 615,065.74	450.11-
CUSIP # 91282CBG5 0% PIDI NTS 31/01/2023 USD (AV-2023) .125% 01/31/2023 ACCOUNT 1055064550	SEL	04/27/2021 620,000.000	619,709.38		620,066.28 620,066.28	356.90-
CUSIP # 91282CBG5 0% PIDI NTS 31/01/2023 USD (AV-2023) .125% 01/31/2023 ACCOUNT 1055064550	SEL	04/27/2021 1,235,000.000	1,234,228.13		1,235,132.02 1,235,132.02	903.89-
CUSIP # 91282CBG5 0% PIDI NTS 31/01/2023 USD (AV-2023) .125% 01/31/2023 ACCOUNT 1055064550	SEL	05/07/2021 605,000.000	604,858.20		605,064.67 605,064.67	206.47-
CUSIP # 91282CBH3 0% PIDI NTS 31/01/2026 USD (U-2026) .375% 01/31/2026 ACCOUNT 1055064550	SEL	02/10/2021 353,000.000	351,248.79		351,708.33 351,708.33	459.54-
CUSIP # 91282CBH3 0% PIDI NTS 31/01/2026 USD (U-2026) .375% 01/31/2026 ACCOUNT 1055064550	SEL	03/19/2021 340,000.000	332,031.25		338,666.12 338,666.12	6,634.87-
CUSIP # 91282CBH3 0% PIDI NTS 31/01/2026 USD (U-2026) .375% 01/31/2026 ACCOUNT 1055064550	SEL	03/19/2021 345,000.000	336,806.25		343,646.50 343,646.50	6,840.25-
CUSIP # 91282CBH3 0% PIDI NTS 31/01/2026 USD (U-2026) .375% 01/31/2026 ACCOUNT 1055064550	SEL	03/24/2021 350,000.000	342,535.16		348,626.88 348,626.88	6,091.72-
CUSIP # 91282CBH3 0% PIDI NTS 31/01/2026 USD (U-2026) .375% 01/31/2026 ACCOUNT 1055064550	SEL	03/24/2021 175,000.000	171,267.58		174,313.44 174,313.44	3,045.86-

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CITIGROUP GLOBAL MARKETS INC CUSIP # 91282CBH3 0% PIDI NTS 31/01/2026 USD (U-2026) .375% 01/31/2026 ACCOUNT 1055064550	SEL	03/24/2021 175,000.000	171,267.58		174,313.44 174,313.44	3,045.86-
CUSIP # 91282CBH3 0% PIDI NTS 31/01/2026 USD (U-2026) .375% 01/31/2026 ACCOUNT 1055064550	SEL	03/25/2021 335,000.000	328,142.97		333,685.73 333,685.73	5,542.76-
CUSIP # 91282CBL4 1.125% PIDI NTS 15/02/2031 USD (B-2031) 1.125% 02/15/2031 ACCOUNT 1055064550	SEL	03/03/2021 63,000.000	61,247.81		62,122.59 62,122.59	874.78-
CUSIP # 91282CBL4 1.125% PIDI NTS 15/02/2031 USD (B-2031) 1.125% 02/15/2031 ACCOUNT 1055064550	BUY	03/17/2021 390,000.000	372,389.06		372,389.06 372,389.06	
CUSIP # 91282CBL4 1.125% PIDI NTS 15/02/2031 USD (B-2031) 1.125% 02/15/2031 ACCOUNT 1055064550	BUY	04/07/2021 92,000.000	87,529.38		87,529.38 87,529.38	
CUSIP # 91282CBL4 1.125% PIDI NTS 15/02/2031 USD (B-2031) 1.125% 02/15/2031 ACCOUNT 1055064550	BUY	05/03/2021 590,000.000	563,749.61		563,749.61 563,749.61	
CUSIP # 91282CBN0 0% PIDI NTS 28/02/2023 USD (AX-2023) .125% 02/28/2023 ACCOUNT 1055064550	BUY	03/01/2021 420,000.000	420,080.06		420,080.06 420,080.06	
CUSIP # 91282CBN0 0% PIDI NTS 28/02/2023 USD (AX-2023) .125% 02/28/2023 ACCOUNT 1055064550	BUY	03/01/2021 425,000.000	425,000.00		425,000.00 425,000.00	
CUSIP # 91282CBN0 0% PIDI NTS 28/02/2023 USD (AX-2023) .125% 02/28/2023 ACCOUNT 1055064550	BUY	03/01/2021 425,000.000	424,784.18		424,784.18 424,784.18	
CUSIP # 91282CBN0 0% PIDI NTS 28/02/2023 USD (AX-2023) .125% 02/28/2023	BUY	03/01/2021 410,000.000	410,089.60		410,089.60 410,089.60	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CITIGROUP GLOBAL MARKETS INC ACCOUNT 1055064550						
CUSIP # 91282CBN0 0% PIDI NTS 28/02/2023 USD (AX-2023) .125% 02/28/2023 ACCOUNT 1055064550	BUY	03/01/2021 840,000.000	840,159.77		840,159.77 840,159.77	
CUSIP # 91282CBN0 0% PIDI NTS 28/02/2023 USD (AX-2023) .125% 02/28/2023 ACCOUNT 1055064550	BUY	03/01/2021 420,000.000	420,092.33		420,092.33 420,092.33	
CUSIP # 91282CBN0 0% PIDI NTS 28/02/2023 USD (AX-2023) .125% 02/28/2023 ACCOUNT 1055064550	BUY	03/11/2021 2,255,000.000	2,255,000.00		2,255,000.00 2,255,000.00	
CUSIP # 91282CBN0 0% PIDI NTS 28/02/2023 USD (AX-2023) .125% 02/28/2023 ACCOUNT 1055064550	SEL	05/21/2021 855,000.000	854,766.21		855,002.74 855,002.74	236.53-
CUSIP # 91282CBN0 0% PIDI NTS 28/02/2023 USD (AX-2023) .125% 02/28/2023 ACCOUNT 1055064550	SEL	05/25/2021 855,000.000	854,732.81		855,002.74 855,002.74	269.93-
CUSIP # 91282CBN0 0% PIDI NTS 28/02/2023 USD (AX-2023) .125% 02/28/2023 ACCOUNT 1055064550	SEL	05/25/2021 430,000.000	429,865.63		430,001.38 430,001.38	135.75-
CUSIP # 91282CBN0 0% PIDI NTS 28/02/2023 USD (AX-2023) .125% 02/28/2023 ACCOUNT 1055064550	SEL	05/26/2021 430,000.000	429,865.63		430,001.38 430,001.38	135.75-
CUSIP # 91282CBN0 0% PIDI NTS 28/02/2023 USD (AX-2023) .125% 02/28/2023 ACCOUNT 1055064550	SEL	05/26/2021 1,715,000.000	1,714,464.06		1,715,005.48 1,715,005.48	541.42-
CUSIP # 91282CBN0 0% PIDI NTS 28/02/2023 USD (AX-2023) .125% 02/28/2023 ACCOUNT 1055064550	SEL	05/27/2021 425,000.000	424,900.39		425,001.36 425,001.36	100.97-

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CITIGROUP GLOBAL MARKETS INC CUSIP # 91282CBN0 0% PIDI NTS 28/02/2023 USD (AX-2023) .125% 02/28/2023 ACCOUNT 1055064550	SEL	05/28/2021 430,000.000	429,899.22		430,001.38 430,001.38	102.16-
CUSIP # 91282CBN0 0% PIDI NTS 28/02/2023 USD (AX-2023) .125% 02/28/2023 ACCOUNT 1055064550	SEL	06/01/2021 1,305,000.000	1,304,694.14		1,305,004.17 1,305,004.17	310.03-
CUSIP # 91282CBN0 0% PIDI NTS 28/02/2023 USD (AX-2023) .125% 02/28/2023 ACCOUNT 1055064550	SEL	06/03/2021 590,000.000	589,861.72		590,001.89 590,001.89	140.17-
CUSIP # 91282CBN0 0% PIDI NTS 28/02/2023 USD (AX-2023) .125% 02/28/2023 ACCOUNT 1055064550	SEL	06/04/2021 315,000.000	314,926.17		315,001.01 315,001.01	74.84-
CUSIP # 91282CBN0 0% PIDI NTS 28/02/2023 USD (AX-2023) .125% 02/28/2023 ACCOUNT 1055064550	SEL	06/07/2021 315,000.000	314,926.17		315,001.01 315,001.01	74.84-
CUSIP # 91282CBN0 0% PIDI NTS 28/02/2023 USD (AX-2023) .125% 02/28/2023 ACCOUNT 1055064550	SEL	06/09/2021 365,000.000	364,914.45		365,001.17 365,001.17	86.72-
CUSIP # 91282CBQ3 0% PIDI NTS 28/02/2026 USD (V-2026) .5% 02/28/2026 ACCOUNT 1055064550	BUY	03/01/2021 960,000.000	956,734.20		956,734.20 956,734.20	
CUSIP # 91282CBQ3 0% PIDI NTS 28/02/2026 USD (V-2026) .5% 02/28/2026 ACCOUNT 1055064550	BUY	03/01/2021 695,000.000	691,528.22		691,528.22 691,528.22	
CUSIP # 91282CBQ3 0% PIDI NTS 28/02/2026 USD (V-2026) .5% 02/28/2026 ACCOUNT 1055064550	SEL	04/26/2021 840,000.000	828,253.13		832,948.21 832,948.21	4,695.08-
CUSIP # 91282CBQ3 0% PIDI NTS 28/02/2026 USD (V-2026) .5% 02/28/2026	SEL	04/27/2021 695,000.000	684,629.30		689,165.49 689,165.49	4,536.19-

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CITIGROUP GLOBAL MARKETS INC ACCOUNT 1055064550						
CUSIP # 91282CBT7 0% PIDI NTS 31/03/2026 USD (W-2026) .75% 03/31/2026 ACCOUNT 1055064550	BUY	03/31/2021 325,000.000	323,647.44		323,647.44 323,647.44	
CUSIP # 91282CBT7 0% PIDI NTS 31/03/2026 USD (W-2026) .75% 03/31/2026 ACCOUNT 1055064550	BUY	03/31/2021 330,000.000	327,476.23		327,476.23 327,476.23	
CUSIP # 91282CBT7 0% PIDI NTS 31/03/2026 USD (W-2026) .75% 03/31/2026 ACCOUNT 1055064550	BUY	03/31/2021 330,000.000	327,596.22		327,596.22 327,596.22	
CUSIP # 91282CBT7 0% PIDI NTS 31/03/2026 USD (W-2026) .75% 03/31/2026 ACCOUNT 1055064550	BUY	03/31/2021 170,000.000	169,142.36		169,142.36 169,142.36	
CUSIP # 91282CBT7 0% PIDI NTS 31/03/2026 USD (W-2026) .75% 03/31/2026 ACCOUNT 1055064550	BUY	03/31/2021 170,000.000	169,142.36		169,142.36 169,142.36	
CUSIP # 91282CBT7 0% PIDI NTS 31/03/2026 USD (W-2026) .75% 03/31/2026 ACCOUNT 1055064550	BUY	03/31/2021 335,000.000	333,309.94		333,309.94 333,309.94	
CUSIP # 91282CBT7 0% PIDI NTS 31/03/2026 USD (W-2026) .75% 03/31/2026 ACCOUNT 1055064550	SEL	05/25/2021 365,000.000	364,087.50		363,163.11 363,163.11	924.39
CUSIP # 91282CBU4 0.125% PIDI NTS 31/03/2023 USD (AY-2023) .125% 03/31/2023 ACCOUNT 1055064550	BUY	03/31/2021 340,000.000	339,835.38		339,835.38 339,835.38	
CUSIP # 91282CBU4 0.125% PIDI NTS 31/03/2023 USD (AY-2023) .125% 03/31/2023 ACCOUNT 1055064550	BUY	03/31/2021 450,000.000	449,609.05		449,609.05 449,609.05	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CITIGROUP GLOBAL MARKETS INC CUSIP # 91282CBU4 0.125% PIDI NTS 31/03/2023 USD (AY-2023) .125% 03/31/2023 ACCOUNT 1055064550	BUY	03/31/2021 455,000.000	454,734.62		454,734.62 454,734.62	
CUSIP # 91282CBU4 0.125% PIDI NTS 31/03/2023 USD (AY-2023) .125% 03/31/2023 ACCOUNT 1055064550	SEL	06/22/2021 70,000.000	69,863.28		69,954.71 69,954.71	91.43-
CUSIP # 91282CBW0 0% NTS 30/04/2026 USD (Y-2026) .75% 04/30/2026 ACCOUNT 1055064550	BUY	04/30/2021 810,000.000	806,875.72		806,875.72 806,875.72	
CUSIP # 91282CBW0 0% NTS 30/04/2026 USD (Y-2026) .75% 04/30/2026 ACCOUNT 1055064550	BUY	04/30/2021 670,000.000	666,790.49		666,790.49 666,790.49	
CUSIP # 91282CBW0 0% NTS 30/04/2026 USD (Y-2026) .75% 04/30/2026 ACCOUNT 1055064550	SEL	07/23/2021 300,000.000	300,867.19		298,683.48 298,683.48	2,183.71
CUSIP # 91282CBX8 0% NTS 30/04/2023 USD (AZ-2023) .125% 04/30/2023 ACCOUNT 1055064550	BUY	04/30/2021 1,090,000.000	1,088,928.94		1,088,928.94 1,088,928.94	
CUSIP # 91282CBX8 0% NTS 30/04/2023 USD (AZ-2023) .125% 04/30/2023 ACCOUNT 1055064550	BUY	04/30/2021 545,000.000	544,581.43		544,581.43 544,581.43	
CUSIP # 91282CBX8 0% NTS 30/04/2023 USD (AZ-2023) .125% 04/30/2023 ACCOUNT 1055064550	BUY	04/30/2021 545,000.000	544,471.27		544,471.27 544,471.27	
CUSIP # 91282CBX8 0% NTS 30/04/2023 USD (AZ-2023) .125% 04/30/2023 ACCOUNT 1055064550	BUY	05/07/2021 530,000.000	529,668.75		529,668.75 529,668.75	
CUSIP # 91282CBX8 0% NTS 30/04/2023 USD (AZ-2023) .125% 04/30/2023	SEL	07/23/2021 715,000.000	714,329.69		714,421.56 714,421.56	91.87-

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CITIGROUP GLOBAL MARKETS INC ACCOUNT 1055064550						
CUSIP # 91282CBX8 0% NTS 30/04/2023 USD (AZ-2023) .125% 04/30/2023 ACCOUNT 1055064550	SEL	07/23/2021 715,000.000	714,329.69		714,421.56 714,421.56	91.87-
CUSIP # 91282CBX8 0% NTS 30/04/2023 USD (AZ-2023) .125% 04/30/2023 ACCOUNT 1055064550	SEL	07/26/2021 385,000.000	384,639.06		384,688.53 384,688.53	49.47-
CUSIP # 91282CBX8 0% NTS 30/04/2023 USD (AZ-2023) .125% 04/30/2023 ACCOUNT 1055064550	SEL	07/27/2021 385,000.000	384,624.02		384,688.53 384,688.53	64.51-
CUSIP # 91282CBX8 0% NTS 30/04/2023 USD (AZ-2023) .125% 04/30/2023 ACCOUNT 1055064550	SEL	07/30/2021 440,000.000	439,656.25		439,644.04 439,644.04	12.21
CUSIP # 91282CBX8 0% NTS 30/04/2023 USD (AZ-2023) .125% 04/30/2023 ACCOUNT 1055064550	SEL	08/09/2021 420,000.000	419,557.03		419,660.22 419,660.22	103.19-
CUSIP # 91282CBX8 0% NTS 30/04/2023 USD (AZ-2023) .125% 04/30/2023 ACCOUNT 1055064550	SEL	08/09/2021 700,000.000	699,234.38		699,433.69 699,433.69	199.31-
CUSIP # 91282CCB5 1.625% NTS 15/05/2031 USD (C-2031) 1.625% 05/15/2031 ACCOUNT 1055064550	BUY	06/01/2021 105,000.000	105,303.52		105,303.52 105,303.52	
CUSIP # 91282CCB5 1.625% NTS 15/05/2031 USD (C-2031) 1.625% 05/15/2031 ACCOUNT 1055064550	SEL	06/10/2021 255,000.000	258,546.09		254,330.93 254,330.93	4,215.16
CUSIP # 91282CCD1 0.125% NTS 31/05/2023 USD (BB-2023) .125% 05/31/2023 ACCOUNT 1055064550	BUY	06/01/2021 375,000.000	374,765.63		374,765.63 374,765.63	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CITIGROUP GLOBAL MARKETS INC CUSIP # 91282CCD1 0.125% NTS 31/05/2023 USD (BB-2023) .125% 05/31/2023 ACCOUNT 1055064550	BUY	06/01/2021 1,515,000.000	1,513,916.79		1,513,916.79 1,513,916.79	
CUSIP # 91282CCD1 0.125% NTS 31/05/2023 USD (BB-2023) .125% 05/31/2023 ACCOUNT 1055064550	BUY	06/01/2021 380,000.000	379,762.50		379,762.50 379,762.50	
CUSIP # 91282CCD1 0.125% NTS 31/05/2023 USD (BB-2023) .125% 05/31/2023 ACCOUNT 1055064550	BUY	06/01/2021 380,000.000	379,723.96		379,723.96 379,723.96	
CUSIP # 91282CCD1 0.125% NTS 31/05/2023 USD (BB-2023) .125% 05/31/2023 ACCOUNT 1055064550	BUY	06/01/2021 755,000.000	754,451.55		754,451.55 754,451.55	
CUSIP # 91282CCD1 0.125% NTS 31/05/2023 USD (BB-2023) .125% 05/31/2023 ACCOUNT 1055064550	BUY	06/01/2021 380,000.000	379,728.30		379,728.30 379,728.30	
CUSIP # 91282CCD1 0.125% NTS 31/05/2023 USD (BB-2023) .125% 05/31/2023 ACCOUNT 1055064550	BUY	06/01/2021 760,000.000	759,450.46		759,450.46 759,450.46	
CUSIP # 91282CCD1 0.125% NTS 31/05/2023 USD (BB-2023) .125% 05/31/2023 ACCOUNT 1055064550	BUY	06/01/2021 1,140,000.000	1,139,287.50		1,139,287.50 1,139,287.50	
CUSIP # 91282CCD1 0.125% NTS 31/05/2023 USD (BB-2023) .125% 05/31/2023 ACCOUNT 1055064550	BUY	06/03/2021 515,000.000	514,678.13		514,678.13 514,678.13	
CUSIP # 91282CCD1 0.125% NTS 31/05/2023 USD (BB-2023) .125% 05/31/2023 ACCOUNT 1055064550	BUY	06/04/2021 275,000.000	274,828.13		274,828.13 274,828.13	
CUSIP # 91282CCD1 0.125% NTS 31/05/2023 USD (BB-2023) .125% 05/31/2023	BUY	06/07/2021 275,000.000	274,828.13		274,828.13 274,828.13	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CITIGROUP GLOBAL MARKETS INC ACCOUNT 1055064550						
CUSIP # 91282CCD1 0.125% NTS 31/05/2023 USD (BB-2023) .125% 05/31/2023 ACCOUNT 1055064550	BUY	06/09/2021 320,000.000	319,800.00		319,800.00 319,800.00	
CUSIP # 91282CCD1 0.125% NTS 31/05/2023 USD (BB-2023) .125% 05/31/2023 ACCOUNT 1055064550	SEL	08/20/2021 385,000.000	384,578.91		384,729.51 384,729.51	150.60-
CUSIP # 91282CCD1 0.125% NTS 31/05/2023 USD (BB-2023) .125% 05/31/2023 ACCOUNT 1055064550	SEL	08/20/2021 775,000.000	774,152.34		774,455.51 774,455.51	303.17-
CUSIP # 91282CCD1 0.125% NTS 31/05/2023 USD (BB-2023) .125% 05/31/2023 ACCOUNT 1055064550	SEL	08/20/2021 385,000.000	384,518.75		384,729.51 384,729.51	210.76-
CUSIP # 91282CCF6 0% NTS 31/05/2026 USD (Z-2026) .75% 05/31/2026 ACCOUNT 1055064550	BUY	06/01/2021 355,000.000	353,465.43		353,465.43 353,465.43	
CUSIP # 91282CCF6 0% NTS 31/05/2026 USD (Z-2026) .75% 05/31/2026 ACCOUNT 1055064550	SEL	06/01/2021 195,000.000	194,542.97		194,251.88 194,255.47	287.50
CUSIP # 91282CCK5 0% NTS 30/06/2023 USD (BC-2023) .125% 06/30/2023 ACCOUNT 1055064550	BUY	06/30/2021 60,000.000	59,829.05		59,829.05 59,829.05	
CUSIP # 91282CCK5 0% NTS 30/06/2023 USD (BC-2023) .125% 06/30/2023 ACCOUNT 1055064550	SEL	09/24/2021 385,000.000	384,398.44		384,059.35 384,059.35	339.09
CUSIP # 91282CCK5 0% NTS 30/06/2023 USD (BC-2023) .125% 06/30/2023 ACCOUNT 1055064550	SEL	09/24/2021 605,000.000	604,054.69		603,521.83 603,521.83	532.86

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21	THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS	
CITIGROUP GLOBAL MARKETS INC CUSIP # 91282CCN9 0% NTS 31/07/2023 USD (BD-2023) .125% 07/31/2023 ACCOUNT 1055064550	BUY	08/02/2021 635,000.000	633,870.51		633,870.51 633,870.51		
CUSIP # 91282CCN9 0% NTS 31/07/2023 USD (BD-2023) .125% 07/31/2023 ACCOUNT 1055064550	BUY	08/02/2021 635,000.000	633,874.09		633,874.09 633,874.09		
CUSIP # 91282CCN9 0% NTS 31/07/2023 USD (BD-2023) .125% 07/31/2023 ACCOUNT 1055064550	BUY	08/02/2021 340,000.000	339,393.31		339,393.31 339,393.31		
CUSIP # 91282CCN9 0% NTS 31/07/2023 USD (BD-2023) .125% 07/31/2023 ACCOUNT 1055064550	BUY	08/02/2021 340,000.000	339,377.66		339,377.66 339,377.66		
CUSIP # 91282CCN9 0% NTS 31/07/2023 USD (BD-2023) .125% 07/31/2023 ACCOUNT 1055064550	BUY	08/02/2021 385,000.000	384,389.12		384,389.12 384,389.12		
CUSIP # 91282CCN9 0% NTS 31/07/2023 USD (BD-2023) .125% 07/31/2023 ACCOUNT 1055064550	BUY	08/09/2021 365,000.000	364,315.63		364,315.63 364,315.63		
CUSIP # 91282CCN9 0% NTS 31/07/2023 USD (BD-2023) .125% 07/31/2023 ACCOUNT 1055064550	BUY	08/09/2021 610,000.000	608,856.25		608,856.25 608,856.25		
CUSIP # 91282CCP4 0% NTS 31/07/2026 USD (AB-2026) .625% 07/31/2026 ACCOUNT 1055064550	BUY	08/02/2021 290,000.000	288,584.31		288,584.31 288,584.31		
CUSIP # 91282CCP4 0% NTS 31/07/2026 USD (AB-2026) .625% 07/31/2026 ACCOUNT 1055064550	SEL	10/22/2021 555,000.000	540,171.09		551,857.75 551,857.75	11,686.66-	
CUSIP # 91282CCS8 1.25% NTS 15/08/2031 USD (E-2031) 1.25% 08/15/2031	SEL	11/12/2021 160,000.000	156,943.75		157,116.09 157,116.09	172.34-	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CITIGROUP GLOBAL MARKETS INC ACCOUNT 1055064550						
CUSIP # 91282CCU3 0% NTS 31/08/2023 USD (BF-2023) .125% 08/31/2023 ACCOUNT 1055064550	BUY	08/31/2021 345,000.000	344,299.12		344,299.12 344,299.12	
CUSIP # 91282CCU3 0% NTS 31/08/2023 USD (BF-2023) .125% 08/31/2023 ACCOUNT 1055064550	BUY	08/31/2021 690,000.000	688,598.24		688,598.24 688,598.24	
CUSIP # 91282CCU3 0% NTS 31/08/2023 USD (BF-2023) .125% 08/31/2023 ACCOUNT 1055064550	BUY	08/31/2021 345,000.000	344,236.55		344,236.55 344,236.55	
CUSIP # 91282CCU3 0% NTS 31/08/2023 USD (BF-2023) .125% 08/31/2023 ACCOUNT 1055064550	SEL	11/19/2021 580,000.000	576,556.25		578,672.25 578,672.25	2,116.00-
CUSIP # 91282CCW9 0% NTS 31/08/2026 USD (AC-2026) .75% 08/31/2026 ACCOUNT 1055064550	BUY	09/23/2021 130,000.000	129,350.00		129,350.00 129,350.00	
CUSIP # 91282CCW9 0% NTS 31/08/2026 USD (AC-2026) .75% 08/31/2026 ACCOUNT 1055064550	SEL	10/26/2021 390,000.000	382,321.88		388,498.53 388,498.53	6,176.65-
CUSIP # 91282CCZ2 0% NTS 30/09/2026 USD (AD-2026) .875% 09/30/2026 ACCOUNT 1055064550	BUY	10/19/2021 225,000.000	221,791.99		221,791.99 221,791.99	
CUSIP # 91282CCZ2 0% NTS 30/09/2026 USD (AD-2026) .875% 09/30/2026 ACCOUNT 1055064550	SEL	12/01/2021 55,000.000	54,243.75		54,654.22 54,654.22	410.47-
CUSIP # 91282CDA6 0.25% NTS 30/09/2023 USD (BG-2023) .25% 09/30/2023 ACCOUNT 1055064550	BUY	09/30/2021 535,000.000	534,707.18		534,707.18 534,707.18	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CITIGROUP GLOBAL MARKETS INC CUSIP # 91282CDA6 0.25% NTS 30/09/2023 USD (BG-2023) .25% 09/30/2023 ACCOUNT 1055064550	BUY	09/30/2021 340,000.000	339,830.85		339,830.85 339,830.85	
CUSIP # 91282CDA6 0.25% NTS 30/09/2023 USD (BG-2023) .25% 09/30/2023 ACCOUNT 1055064550	BUY	10/12/2021 120,000.000	119,845.31		119,845.31 119,845.31	
CUSIP # 91282CDA6 0.25% NTS 30/09/2023 USD (BG-2023) .25% 09/30/2023 ACCOUNT 1055064550	SEL	10/22/2021 755,000.000	752,552.15		754,148.10 754,148.10	1,595.95-
CUSIP # 91282CDA6 0.25% NTS 30/09/2023 USD (BG-2023) .25% 09/30/2023 ACCOUNT 1055064550	SEL	11/19/2021 295,000.000	293,801.56		294,667.14 294,667.14	865.58-
CUSIP # 91282CDA6 0.25% NTS 30/09/2023 USD (BG-2023) .25% 09/30/2023 ACCOUNT 1055064550	SEL	11/22/2021 295,000.000	293,755.47		294,667.14 294,667.14	911.67-
CUSIP # 91282CDA6 0.25% NTS 30/09/2023 USD (BG-2023) .25% 09/30/2023 ACCOUNT 1055064550	SEL	11/24/2021 310,000.000	308,268.36		309,650.21 309,650.21	1,381.85-
CUSIP # 91282CDA6 0.25% NTS 30/09/2023 USD (BG-2023) .25% 09/30/2023 ACCOUNT 1055064550	SEL	12/01/2021 310,000.000	308,625.08		309,650.21 309,650.21	1,025.13-
CUSIP # 91282CDA6 0.25% NTS 30/09/2023 USD (BG-2023) .25% 09/30/2023 ACCOUNT 1055064550	SEL	12/27/2021 425,000.000	422,011.72		424,520.45 424,520.45	2,508.73-
CUSIP # 91282CDA6 0.25% NTS 30/09/2023 USD (BG-2023) .25% 09/30/2023 ACCOUNT 1055064550	SEL	12/27/2021 425,000.000	422,011.72		424,520.45 424,520.45	2,508.73-
CUSIP # 91282CDA6 0.25% NTS 30/09/2023 USD (BG-2023) .25% 09/30/2023	SEL	12/28/2021 405,000.000	401,930.86		404,543.02 404,543.02	2,612.16-

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CITIGROUP GLOBAL MARKETS INC ACCOUNT 1055064550						
CUSIP # 91282CDD0 0% NTS 31/10/2023 USD (BH-2023) .375% 10/31/2023 ACCOUNT 1055064550	BUY	11/01/2021 735,000.000	733,606.16		733,606.16 733,606.16	
CUSIP # 91282CDD0 0% NTS 31/10/2023 USD (BH-2023) .375% 10/31/2023 ACCOUNT 1055064550	BUY	11/12/2021 745,000.000	743,399.41		743,399.41 743,399.41	
CUSIP # 91282CDG3 0% NTS 31/10/2026 USD (AF-2026) 1.125% 10/31/2026 ACCOUNT 1055064550	BUY	11/01/2021 375,000.000	373,769.63		373,769.63 373,769.63	
CUSIP # 91282CDG3 0% NTS 31/10/2026 USD (AF-2026) 1.125% 10/31/2026 ACCOUNT 1055064550	BUY	11/01/2021 530,000.000	527,066.42		527,066.42 527,066.42	
CUSIP # 91282CDJ7 US TREASURY N/B 1.375% 11/15/2031 ACCOUNT 1055064550	SEL	12/06/2021 59,000.000	58,612.81		58,565.01 58,565.01	47.80
CUSIP # 91282CDM0 0.5% NTS 30/11/2023 USD (BK-2023) .5% 11/30/2023 ACCOUNT 1055064550	BUY	11/30/2021 285,000.000	284,287.50		284,287.50 284,287.50	
CUSIP # 91282CDM0 0.5% NTS 30/11/2023 USD (BK-2023) .5% 11/30/2023 ACCOUNT 1055064550	BUY	11/30/2021 275,000.000	274,753.81		274,753.81 274,753.81	
CUSIP # 91282CDM0 0.5% NTS 30/11/2023 USD (BK-2023) .5% 11/30/2023 ACCOUNT 1055064550	BUY	11/30/2021 275,000.000	274,784.49		274,784.49 274,784.49	
CUSIP # 91282CDM0 0.5% NTS 30/11/2023 USD (BK-2023) .5% 11/30/2023 ACCOUNT 1055064550	BUY	11/30/2021 515,000.000	514,600.61		514,600.61 514,600.61	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CITIGROUP GLOBAL MARKETS INC CUSIP # 91282CDM0 0.5% NTS 30/11/2023 USD (BK-2023) .5% 11/30/2023 ACCOUNT 1055064550	BUY	12/01/2021 285,000.000	284,677.15		284,677.15 284,677.15	
CUSIP # 91282CDR9 0.75% NTS 31/12/2023 USD (BL-2023) .75% 12/31/2023 ACCOUNT 1055064550	BUY	12/31/2021 355,000.000	354,856.56		354,856.56 354,856.56	
CUSIP # 91282CDR9 0.75% NTS 31/12/2023 USD (BL-2023) .75% 12/31/2023 ACCOUNT 1055064550	BUY	12/31/2021 375,000.000	375,049.59		375,049.59 375,049.59	
CUSIP # 91282CDR9 0.75% NTS 31/12/2023 USD (BL-2023) .75% 12/31/2023 ACCOUNT 1055064550	BUY	12/31/2021 375,000.000	375,097.89		375,097.89 375,097.89	
203 PURCHASES FOR		92,044,965.93	198 SALES FOR	81,129,484.09	BROKER AGGREGATE TOTAL	173,174,450.02
CREDIT SUISSE FIRST BOSTON CUSIP # 00847J105 AGILYSYS INC ACCOUNT 1055064603	BUY	01/22/2021 149.000	6,228.95	1.12	6,230.07 6,230.07	
CUSIP # 00847J105 AGILYSYS INC ACCOUNT 1055064603	BUY	01/25/2021 67.000	2,864.24	0.50	2,864.74 2,864.74	
CUSIP # 00847J105 AGILYSYS INC ACCOUNT 1055064603	BUY	01/26/2021 174.000	7,787.79	1.31	7,789.10 7,789.10	
CUSIP # 00847J105 AGILYSYS INC ACCOUNT 1055064603	BUY	01/28/2021 667.000	33,174.11	5.00	33,179.11 33,179.11	
CUSIP # 00847J105 AGILYSYS INC ACCOUNT 1055064603	BUY	05/21/2021 101.000	4,496.51	0.76	4,497.27 4,497.27	
CUSIP # 008492100 AGREE REALTY CORP ACCOUNT 1055064603	SEL	11/16/2021 622.000	43,529.43	4.67 0.23	29,218.02 41,412.76	2,111.77

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21	THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS	
CREDIT SUISSE FIRST BOSTON CUSIP # 008492100 AGREE REALTY CORP ACCOUNT 1055064603	SEL	11/17/2021 706.000	49,656.09	5.29 0.26	33,163.87 47,005.48	2,645.06	
CUSIP # 01F012411 FEDERAL NATL MTG ASSN 1.5% 01/15/2036 ACCOUNT 1055064550	BUY	01/19/2021 125,000.000	127,910.16		127,910.16 127,910.16		
CUSIP # 01F012411 FEDERAL NATL MTG ASSN 1.5% 01/15/2036 ACCOUNT 1055064550	SEL	01/19/2021 125,000.000	128,288.57		127,930.84 127,930.84	357.73	
CUSIP # 01F012411 FEDERAL NATL MTG ASSN 1.5% 01/15/2036 ACCOUNT 1055064550	BUY	01/18/2022 275,000.000	276,546.88		276,546.88 276,546.88		
CUSIP # 01F012429 FEDERAL NATL MTG ASSN 1.5% 09/25/2035 ACCOUNT 1055064550	BUY	02/16/2021 125,000.000	128,183.59		128,183.59 128,183.59		
CUSIP # 01F012429 FEDERAL NATL MTG ASSN 1.5% 09/25/2035 ACCOUNT 1055064550	BUY	02/16/2021 175,000.000	179,484.38		179,484.38 179,484.38		
CUSIP # 01F012429 FEDERAL NATL MTG ASSN 1.5% 09/25/2035 ACCOUNT 1055064550	BUY	02/16/2021 325,000.000	333,582.03		333,582.03 333,582.03		
CUSIP # 01F012429 FEDERAL NATL MTG ASSN 1.5% 09/25/2035 ACCOUNT 1055064550	SEL	02/16/2021 125,000.000	128,161.62		128,253.80 128,253.80	92.18-	
CUSIP # 01F012429 FEDERAL NATL MTG ASSN 1.5% 09/25/2035 ACCOUNT 1055064550	SEL	02/16/2021 175,000.000	179,282.71		179,525.41 179,513.45	230.74-	
CUSIP # 01F012437 FEDERAL NATL MTG ASSN TBA 1.5% 03/15/2036	BUY	03/16/2021 125,000.000	128,027.34		128,027.34 128,027.34		

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21	THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS	
CREDIT SUISSE FIRST BOSTON ACCOUNT 1055064550							
CUSIP # 01F012437 FEDERAL NATL MTG ASSN TBA 1.5% 03/15/2036 ACCOUNT 1055064550	BUY	03/16/2021 175,000.000	179,101.56		179,101.56 179,101.56		
CUSIP # 01F012437 FEDERAL NATL MTG ASSN TBA 1.5% 03/15/2036 ACCOUNT 1055064550	SEL	03/16/2021 350,000.000	355,537.11		358,484.71 358,484.71	2,947.60-	
CUSIP # 01F012437 FEDERAL NATL MTG ASSN TBA 1.5% 03/15/2036 ACCOUNT 1055064550	SEL	03/16/2021 175,000.000	178,182.13		179,242.35 179,242.35	1,060.22-	
CUSIP # 01F012437 FEDERAL NATL MTG ASSN TBA 1.5% 03/15/2036 ACCOUNT 1055064550	SEL	03/16/2021 125,000.000	127,309.57		128,030.25 128,030.25	720.68-	
CUSIP # 01F012445 FEDERAL NATL MTG ASSN TBA 1.5% 11/25/2035 ACCOUNT 1055064550	BUY	04/19/2021 350,000.000	355,031.25		355,031.25 355,031.25		
CUSIP # 01F012445 FEDERAL NATL MTG ASSN TBA 1.5% 11/25/2035 ACCOUNT 1055064550	BUY	04/19/2021 175,000.000	177,925.78		177,925.78 177,925.78		
CUSIP # 01F012445 FEDERAL NATL MTG ASSN TBA 1.5% 11/25/2035 ACCOUNT 1055064550	BUY	04/19/2021 125,000.000	127,128.91		127,128.91 127,128.91		
CUSIP # 01F012445 FEDERAL NATL MTG ASSN TBA 1.5% 11/25/2035 ACCOUNT 1055064550	SEL	04/19/2021 325,000.000	326,301.27		330,789.34 330,789.34	4,488.07-	
CUSIP # 01F012452 FEDERAL NATL MTG ASSN TBA 1.5% 11/25/2035 ACCOUNT 1055064550	BUY	05/18/2021 325,000.000	325,761.72		325,761.72 325,761.72		

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CREDIT SUISSE FIRST BOSTON CUSIP # 01F012452 FEDERAL NATL MTG ASSN TBA 1.5% 11/25/2035 ACCOUNT 1055064550	SEL	05/18/2021 325,000.000	328,878.42		325,743.22 325,743.22	3,135.20
CUSIP # 01F012452 FEDERAL NATL MTG ASSN TBA 1.5% 11/25/2035 ACCOUNT 1055064550	SEL	05/18/2021 225,000.000	227,232.42		225,514.53 225,514.53	1,717.89
CUSIP # 01F012460 FEDERAL NATL MTG ASSN UMBS TBA 15YR TBA 01.500% JUN 1.5% 06/15/2036 ACCOUNT 1055064550	BUY	06/17/2021 325,000.000	328,402.34		328,402.34 328,402.34	
CUSIP # 01F012460 FEDERAL NATL MTG ASSN UMBS TBA 15YR TBA 01.500% JUN 1.5% 06/15/2036 ACCOUNT 1055064550	BUY	06/17/2021 225,000.000	226,933.59		226,933.59 226,933.59	
CUSIP # 01F012460 FEDERAL NATL MTG ASSN UMBS TBA 15YR TBA 01.500% JUN 1.5% 06/15/2036 ACCOUNT 1055064550	SEL	06/17/2021 250,000.000	252,070.31		252,261.47 252,261.47	191.16-
CUSIP # 01F012460 FEDERAL NATL MTG ASSN UMBS TBA 15YR TBA 01.500% JUN 1.5% 06/15/2036 ACCOUNT 1055064550	SEL	06/17/2021 300,000.000	303,099.61		302,713.76 302,713.76	385.85
CUSIP # 01F012478 FEDERAL NATL MTG ASSN UMBS TBA 15YR TBA 01.500% JUL 1.5% 07/15/2036 ACCOUNT 1055064550	BUY	07/19/2021 250,000.000	251,679.69		251,679.69 251,679.69	
CUSIP # 01F012478 FEDERAL NATL MTG ASSN UMBS TBA 15YR TBA 01.500% JUL 1.5% 07/15/2036 ACCOUNT 1055064550	BUY	07/19/2021 300,000.000	302,625.00		302,625.00 302,625.00	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CREDIT SUISSE FIRST BOSTON CUSIP # 01F012478 FEDERAL NATL MTG ASSN UMBS TBA 15YR TBA 01.500% JUL 1.5% 07/15/2036 ACCOUNT 1055064550	SEL	07/19/2021 275,000.000	277,975.59		277,217.92 277,217.92	757.67
CUSIP # 01F012486 FEDERAL NATL MTG ASSN 1.5% 08/15/2035 ACCOUNT 1055064550	BUY	08/17/2021 275,000.000	277,535.16		277,535.16 277,535.16	
CUSIP # 01F012486 FEDERAL NATL MTG ASSN 1.5% 08/15/2035 ACCOUNT 1055064550	SEL	08/17/2021 275,000.000	280,177.73		276,998.05 276,998.05	3,179.68
CUSIP # 01F012494 FEDERAL NATL MTG ASSN TBA 1.5% 09/15/2035 ACCOUNT 1055064550	BUY	09/16/2021 275,000.000	279,764.16		279,764.16 279,764.16	
CUSIP # 01F012494 FEDERAL NATL MTG ASSN TBA 1.5% 09/15/2035 ACCOUNT 1055064550	SEL	09/16/2021 275,000.000	279,200.20		279,439.72 279,439.72	239.52-
CUSIP # 01F0124A1 FEDERAL NATL MTG ASSN 1.5% 10/15/2035 ACCOUNT 1055064550	BUY	10/19/2021 275,000.000	278,732.91		278,732.91 278,732.91	
CUSIP # 01F0124A1 FEDERAL NATL MTG ASSN 1.5% 10/15/2035 ACCOUNT 1055064550	SEL	10/19/2021 175,000.000	177,727.54		177,271.20 177,271.20	456.34
CUSIP # 01F0124A1 FEDERAL NATL MTG ASSN 1.5% 10/15/2035 ACCOUNT 1055064550	SEL	10/19/2021 225,000.000	228,796.88		227,920.12 227,920.12	876.76
CUSIP # 01F0124B9 FEDERAL NATL MTG ASSN TBA 1.5% 11/15/2035 ACCOUNT 1055064550	BUY	11/16/2021 175,000.000	177,454.10		177,454.10 177,454.10	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CREDIT SUISSE FIRST BOSTON CUSIP # 01F0124B9 FEDERAL NATL MTG ASSN TBA 1.5% 11/15/2035 ACCOUNT 1055064550	BUY	11/16/2021 225,000.000	228,445.31		228,445.31 228,445.31	
CUSIP # 01F0124B9 FEDERAL NATL MTG ASSN TBA 1.5% 11/15/2035 ACCOUNT 1055064550	SEL	11/16/2021 100,000.000	100,234.38		101,430.93 101,430.93	1,196.55-
CUSIP # 01F0124C7 FEDERAL NATL MTG ASSN TBA 1.5% 12/15/2035 ACCOUNT 1055064550	BUY	12/16/2021 100,000.000	100,039.06		100,039.06 100,039.06	
CUSIP # 01F0124C7 FEDERAL NATL MTG ASSN TBA 1.5% 12/15/2035 ACCOUNT 1055064550	SEL	12/16/2021 100,000.000	100,750.00		100,172.01 100,172.01	577.99
CUSIP # 01F0124C7 FEDERAL NATL MTG ASSN TBA 1.5% 12/15/2035 ACCOUNT 1055064550	SEL	12/16/2021 175,000.000	176,312.50		175,301.01 175,301.01	1,011.49
CUSIP # 01F012635 FEDERAL NATL MTG ASSN 1.5% 03/15/2051 ACCOUNT 1055064550	BUY	03/11/2021 350,000.000	350,984.38		350,984.38 350,984.38	
CUSIP # 01F012635 FEDERAL NATL MTG ASSN 1.5% 03/15/2051 ACCOUNT 1055064550	SEL	03/11/2021 350,000.000	346,226.56		350,984.38 350,984.38	4,757.82-
CUSIP # 01F012643 FEDERAL NATL MTG ASSN TBA 1.5% 09/25/2050 ACCOUNT 1055064550	BUY	04/14/2021 350,000.000	345,570.31		345,570.31 345,570.31	
CUSIP # 01F012643 FEDERAL NATL MTG ASSN TBA 1.5% 09/25/2050 ACCOUNT 1055064550	SEL	04/14/2021 250,000.000	245,488.28		246,717.74 246,717.74	1,229.46-
CUSIP # 01F012643 FEDERAL NATL MTG ASSN TBA 1.5% 09/25/2050	SEL	04/14/2021 100,000.000	96,457.03		98,687.09 98,687.10	2,230.07-

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CREDIT SUISSE FIRST BOSTON ACCOUNT 1055064550						
CUSIP # 01F012650 FEDERAL NATL MTG ASSN TBA 1.5% 09/25/2050 ACCOUNT 1055064550	BUY	05/13/2021 250,000.000	244,960.94		244,960.94 244,960.94	
CUSIP # 01F012650 FEDERAL NATL MTG ASSN TBA 1.5% 09/25/2050 ACCOUNT 1055064550	BUY	05/13/2021 100,000.000	96,281.25		96,281.25 96,281.25	
CUSIP # 01F012650 FEDERAL NATL MTG ASSN TBA 1.5% 09/25/2050 ACCOUNT 1055064550	SEL	05/13/2021 350,000.000	338,023.44		340,276.00 340,276.00	2,252.56-
CUSIP # 01F012650 FEDERAL NATL MTG ASSN TBA 1.5% 09/25/2050 ACCOUNT 1055064550	SEL	05/13/2021 225,000.000	217,300.78		218,748.85 218,748.85	1,448.07-
CUSIP # 01F012650 FEDERAL NATL MTG ASSN TBA 1.5% 09/25/2050 ACCOUNT 1055064550	SEL	05/13/2021 150,000.000	144,867.19		145,832.57 145,832.57	965.38-
CUSIP # 01F020414 FNMA TBA 2% 05/25/2035 ACCOUNT 1055064550	SEL	01/19/2021 475,000.000	495,790.53		494,064.94 494,064.94	1,725.59
CUSIP # 01F020414 FNMA TBA 2% 05/25/2035 ACCOUNT 1055064550	BUY	01/18/2022 275,000.000	281,402.34		281,402.34 281,402.34	
CUSIP # 01F020422 FNMA TBA 2% 12/15/2036 ACCOUNT 1055064550	BUY	02/16/2021 475,000.000	495,335.94		495,335.94 495,335.94	
CUSIP # 01F020422 FNMA TBA 2% 12/15/2036 ACCOUNT 1055064550	SEL	02/16/2021 475,000.000	496,272.95		495,643.37 495,754.29	518.66
CUSIP # 01F020430 FNMA TBA 2% 12/15/2036 ACCOUNT 1055064550	BUY	03/16/2021 475,000.000	495,707.03		495,707.03 495,707.03	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21	THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS	
CREDIT SUISSE FIRST BOSTON CUSIP # 01F020430 FNMA TBA 2% 12/15/2036 ACCOUNT 1055064550	SEL	03/16/2021 325,000.000	336,946.29		339,053.11 339,053.11	2,106.82-	
CUSIP # 01F020430 FNMA TBA 2% 12/15/2036 ACCOUNT 1055064550	SEL	03/16/2021 475,000.000	493,211.43		495,539.17 495,539.17	2,327.74-	
CUSIP # 01F020448 FNMA MBS 2% 04/15/2036 ACCOUNT 1055064550	BUY	04/19/2021 475,000.000	492,515.63		492,515.63 492,515.63		
CUSIP # 01F020448 FNMA MBS 2% 04/15/2036 ACCOUNT 1055064550	BUY	04/19/2021 325,000.000	336,476.56		336,476.56 336,476.56		
CUSIP # 01F020448 FNMA MBS 2% 04/15/2036 ACCOUNT 1055064550	SEL	04/19/2021 425,000.000	436,073.24		441,150.47 441,150.47	5,077.23-	
CUSIP # 01F020455 FNMA 2% 05/25/2028 ACCOUNT 1055064550	BUY	05/18/2021 425,000.000	435,492.19		435,492.19 435,492.19		
CUSIP # 01F020455 FNMA 2% 05/25/2028 ACCOUNT 1055064550	SEL	05/18/2021 425,000.000	438,488.77		435,381.68 435,381.68	3,107.09	
CUSIP # 01F020463 FNMA TBA 2% 06/25/2028 ACCOUNT 1055064550	BUY	06/17/2021 425,000.000	437,949.22		437,949.22 437,949.22		
CUSIP # 01F020463 FNMA TBA 2% 06/25/2028 ACCOUNT 1055064550	SEL	06/17/2021 425,000.000	438,148.44		438,156.48 438,156.48	8.04-	
CUSIP # 01F020463 FNMA TBA 2% 06/25/2028 ACCOUNT 1055064550	SEL	06/17/2021 125,000.000	129,238.28		128,869.55 128,869.55	368.73	
CUSIP # 01F020471 FNMA TBA 2% 07/25/2028 ACCOUNT 1055064550	BUY	07/19/2021 425,000.000	437,484.38		437,484.38 437,484.38		
CUSIP # 01F020471 FNMA TBA 2% 07/25/2028 ACCOUNT 1055064550	BUY	07/19/2021 125,000.000	129,042.97		129,042.97 129,042.97		

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CREDIT SUISSE FIRST BOSTON						
CUSIP # 01F020471 FNMA TBA 2% 07/25/2028 ACCOUNT 1055064550	SEL	07/19/2021 375,000.000	385,151.37		386,343.84 386,343.84	1,192.47-
CUSIP # 01F020471 FNMA TBA 2% 07/25/2028 ACCOUNT 1055064550	SEL	07/19/2021 175,000.000	180,072.27		180,293.79 180,293.79	221.52-
CUSIP # 01F020489 FNMA 2% 08/25/2028 ACCOUNT 1055064550	BUY	08/17/2021 375,000.000	384,667.97		384,667.97 384,667.97	
CUSIP # 01F020489 FNMA 2% 08/25/2028 ACCOUNT 1055064550	BUY	08/17/2021 175,000.000	179,839.84		179,839.84 179,839.84	
CUSIP # 01F020489 FNMA 2% 08/25/2028 ACCOUNT 1055064550	SEL	08/17/2021 275,000.000	283,497.07		282,314.00 282,314.00	1,183.07
CUSIP # 01F020489 FNMA 2% 08/25/2028 ACCOUNT 1055064550	SEL	08/17/2021 275,000.000	285,086.91		282,314.00 282,314.00	2,772.91
CUSIP # 01F020497 FNMA TBA 2% 09/01/2028 ACCOUNT 1055064550	BUY	09/16/2021 275,000.000	283,115.72		283,115.72 283,115.72	
CUSIP # 01F020497 FNMA TBA 2% 09/01/2028 ACCOUNT 1055064550	BUY	09/16/2021 275,000.000	284,710.94		284,710.94 284,710.94	
CUSIP # 01F020497 FNMA TBA 2% 09/01/2028 ACCOUNT 1055064550	SEL	09/16/2021 275,000.000	284,367.19		284,417.29 284,417.29	50.10-
CUSIP # 01F020497 FNMA TBA 2% 09/01/2028 ACCOUNT 1055064550	SEL	09/16/2021 250,000.000	258,281.25		258,561.17 258,561.17	279.92-
CUSIP # 01F0204A4 FNMA TBA 2% 10/01/2028 ACCOUNT 1055064550	BUY	10/19/2021 275,000.000	283,932.13		283,932.13 283,932.13	
CUSIP # 01F0204A4 FNMA TBA 2% 10/01/2028	BUY	10/19/2021 250,000.000	257,885.74		257,885.74 257,885.74	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER VALUATION 917,598,423.21 THRESHOLD 45,879,921.16

DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CREDIT SUISSE FIRST BOSTON ACCOUNT 1055064550						
CUSIP # 01F0204A4 FNMA TBA 2% 10/01/2028 ACCOUNT 1055064550	SEL	10/19/2021 175,000.000	181,111.33		180,632.28 180,632.28	479.05
CUSIP # 01F0204A4 FNMA TBA 2% 10/01/2028 ACCOUNT 1055064550	SEL	10/19/2021 175,000.000	181,289.06		180,632.28 180,632.28	656.78
CUSIP # 01F0204B2 FNMA TBA 2% 11/15/2035 ACCOUNT 1055064550	BUY	11/16/2021 175,000.000	180,878.91		180,878.91 180,878.91	
CUSIP # 01F0204B2 FNMA TBA 2% 11/15/2035 ACCOUNT 1055064550	BUY	11/16/2021 175,000.000	181,056.64		181,056.64 181,056.64	
CUSIP # 01F0204C0 FNMA TBA 2% 05/25/2035 ACCOUNT 1055064550	SEL	12/16/2021 275,000.000	281,875.00		281,652.44 281,652.44	222.56
CUSIP # 01F0204C0 FNMA TBA 2% 05/25/2035 ACCOUNT 1055064550	SEL	12/16/2021 375,000.000	383,041.99		384,071.50 384,071.50	1,029.51-
CUSIP # 01F020612 FNMA TBA 2% 01/15/2052 ACCOUNT 1055064550	BUY	01/14/2021 275,000.000	283,937.50		283,937.50 283,937.50	
CUSIP # 01F020612 FNMA TBA 2% 01/15/2052 ACCOUNT 1055064550	BUY	01/14/2021 300,000.000	310,593.75		310,593.75 310,593.75	
CUSIP # 01F020612 FNMA TBA 2% 01/15/2052 ACCOUNT 1055064550	SEL	01/14/2021 75,000.000	77,545.90		77,560.52 77,560.52	14.62-
CUSIP # 01F020612 FNMA TBA 2% 01/15/2052 ACCOUNT 1055064550	SEL	01/14/2021 175,000.000	181,155.76		180,974.56 180,974.56	181.20
CUSIP # 01F020612 FNMA TBA 2% 01/15/2052 ACCOUNT 1055064550	SEL	01/14/2021 175,000.000	181,665.04		180,974.56 180,974.56	690.48

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CREDIT SUISSE FIRST BOSTON CUSIP # 01F020612 FNMA TBA 2% 01/15/2052 ACCOUNT 1055064550	SEL	01/14/2021 450,000.000	466,470.70		465,363.15 465,363.15	1,107.55
CUSIP # 01F020612 FNMA TBA 2% 01/15/2052 ACCOUNT 1055064550	BUY	01/13/2022 675,000.000	669,621.09		669,621.09 669,621.09	
CUSIP # 01F020612 FNMA TBA 2% 01/15/2052 ACCOUNT 1055064550	BUY	01/13/2022 725,000.000	721,884.77		721,884.77 721,884.77	
CUSIP # 01F020612 FNMA TBA 2% 01/15/2052 ACCOUNT 1055064550	BUY	01/13/2022 550,000.000	549,054.69		549,054.69 549,054.69	
CUSIP # 01F020620 FNMA TBA 2% 02/15/2052 ACCOUNT 1055064550	BUY	02/11/2021 275,000.000	284,216.80		284,216.80 284,216.80	
CUSIP # 01F020620 FNMA TBA 2% 02/15/2052 ACCOUNT 1055064550	BUY	02/11/2021 175,000.000	180,878.91		180,878.91 180,878.91	
CUSIP # 01F020620 FNMA TBA 2% 02/15/2052 ACCOUNT 1055064550	BUY	02/11/2021 450,000.000	465,750.00		465,750.00 465,750.00	
CUSIP # 01F020620 FNMA TBA 2% 02/15/2052 ACCOUNT 1055064550	BUY	02/11/2021 175,000.000	181,398.44		181,398.44 181,398.44	
CUSIP # 01F020620 FNMA TBA 2% 02/15/2052 ACCOUNT 1055064550	BUY	02/11/2021 875,000.000	906,787.11		906,787.11 906,787.11	
CUSIP # 01F020620 FNMA TBA 2% 02/15/2052 ACCOUNT 1055064550	BUY	02/11/2021 375,000.000	383,876.95		383,876.95 383,876.95	
CUSIP # 01F020620 FNMA TBA 2% 02/15/2052 ACCOUNT 1055064550	BUY	02/11/2021 75,000.000	77,425.78		77,425.78 77,425.78	
CUSIP # 01F020620 FNMA TBA 2% 02/15/2052 ACCOUNT 1055064550	SEL	02/11/2021 250,000.000	256,992.19		258,584.22 258,584.22	1,592.03-

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CREDIT SUISSE FIRST BOSTON						
CUSIP # 01F020620 FNMA TBA 2% 02/15/2052 ACCOUNT 1055064550	SEL	02/11/2021 225,000.000	231,578.61		232,725.80 232,725.80	1,147.19-
CUSIP # 01F020620 FNMA TBA 2% 02/15/2052 ACCOUNT 1055064550	SEL	02/11/2021 400,000.000	411,921.88		413,734.75 413,734.75	1,812.87-
CUSIP # 01F020620 FNMA TBA 2% 02/15/2052 ACCOUNT 1055064550	SEL	02/11/2021 325,000.000	335,162.60		336,159.49 336,159.49	996.89-
CUSIP # 01F020620 FNMA TBA 2% 02/15/2052 ACCOUNT 1055064550	SEL	02/11/2021 325,000.000	335,353.03		336,159.49 336,159.49	806.46-
CUSIP # 01F020620 FNMA TBA 2% 02/15/2052 ACCOUNT 1055064550	SEL	02/11/2021 300,000.000	310,171.88		310,301.06 310,301.06	129.18-
CUSIP # 01F020620 FNMA TBA 2% 02/15/2052 ACCOUNT 1055064550	SEL	02/11/2021 125,000.000	129,160.16		129,292.11 129,292.11	131.95-
CUSIP # 01F020620 FNMA TBA 2% 02/15/2052 ACCOUNT 1055064550	SEL	02/11/2021 225,000.000	232,804.69		232,725.80 232,725.80	78.89
CUSIP # 01F020638 FNMA TBA 2% 03/15/2051 ACCOUNT 1055064550	BUY	03/11/2021 250,000.000	256,601.56		256,601.56 256,601.56	
CUSIP # 01F020638 FNMA TBA 2% 03/15/2051 ACCOUNT 1055064550	BUY	03/11/2021 225,000.000	231,222.66		231,222.66 231,222.66	
CUSIP # 01F020638 FNMA TBA 2% 03/15/2051 ACCOUNT 1055064550	BUY	03/11/2021 400,000.000	411,312.50		411,312.50 411,312.50	
CUSIP # 01F020638 FNMA TBA 2% 03/15/2051 ACCOUNT 1055064550	BUY	03/11/2021 325,000.000	334,648.44		334,648.44 334,648.44	
CUSIP # 01F020638 FNMA TBA 2% 03/15/2051	BUY	03/11/2021 325,000.000	334,851.56		334,851.56 334,851.56	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER VALUATION 917,598,423.21 THRESHOLD 45,879,921.16

DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CREDIT SUISSE FIRST BOSTON ACCOUNT 1055064550						
CUSIP # 01F020638 FNMA TBA 2% 03/15/2051 ACCOUNT 1055064550	BUY	03/11/2021 300,000.000	309,703.13		309,703.13 309,703.13	
CUSIP # 01F020638 FNMA TBA 2% 03/15/2051 ACCOUNT 1055064550	BUY	03/11/2021 825,000.000	850,072.27		850,072.27 850,072.27	
CUSIP # 01F020638 FNMA TBA 2% 03/15/2051 ACCOUNT 1055064550	BUY	03/11/2021 500,000.000	508,242.19		508,242.19 508,242.19	
CUSIP # 01F020638 FNMA TBA 2% 03/15/2051 ACCOUNT 1055064550	BUY	03/11/2021 650,000.000	658,328.13		658,328.13 658,328.13	
CUSIP # 01F020638 FNMA TBA 2% 03/15/2051 ACCOUNT 1055064550	SEL	03/11/2021 400,000.000	411,703.13		411,896.53 411,896.53	193.40-
CUSIP # 01F020638 FNMA TBA 2% 03/15/2051 ACCOUNT 1055064550	SEL	03/11/2021 350,000.000	360,363.28		360,409.47 360,409.47	46.19-
CUSIP # 01F020638 FNMA TBA 2% 03/15/2051 ACCOUNT 1055064550	SEL	03/11/2021 375,000.000	386,308.59		386,153.00 386,153.00	155.59
CUSIP # 01F020638 FNMA TBA 2% 03/15/2051 ACCOUNT 1055064550	SEL	03/11/2021 375,000.000	382,434.08		385,834.94 385,842.45	3,408.37-
CUSIP # 01F020638 FNMA TBA 2% 03/15/2051 ACCOUNT 1055064550	SEL	03/11/2021 375,000.000	381,745.61		385,834.94 385,842.45	4,096.84-
CUSIP # 01F020638 FNMA TBA 2% 03/15/2051 ACCOUNT 1055064550	SEL	03/11/2021 400,000.000	406,679.69		411,020.10 410,915.41	4,235.72-
CUSIP # 01F020638 FNMA TBA 2% 03/15/2051 ACCOUNT 1055064550	SEL	03/11/2021 450,000.000	456,811.52		461,409.56 460,586.14	3,774.62-

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21	THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS	
CREDIT SUISSE FIRST BOSTON CUSIP # 01F020638 FNMA TBA 2% 03/15/2051 ACCOUNT 1055064550	SEL	03/11/2021 725,000.000	733,156.25		743,382.06 742,055.45	8,899.20-	
CUSIP # 01F020638 FNMA TBA 2% 03/15/2051 ACCOUNT 1055064550	SEL	03/11/2021 350,000.000	352,748.05		358,874.10 358,233.67	5,485.62-	
CUSIP # 01F020638 FNMA TBA 2% 03/15/2051 ACCOUNT 1055064550	SEL	03/11/2021 875,000.000	889,628.91		898,542.53 898,877.46	9,248.55-	
CUSIP # 01F020646 FNMA 2% 04/15/2051 ACCOUNT 1055064550	BUY	04/14/2021 400,000.000	411,000.00		411,000.00 411,000.00		
CUSIP # 01F020646 FNMA 2% 04/15/2051 ACCOUNT 1055064550	BUY	04/14/2021 350,000.000	359,734.38		359,734.38 359,734.38		
CUSIP # 01F020646 FNMA 2% 04/15/2051 ACCOUNT 1055064550	BUY	04/14/2021 875,000.000	887,988.28		887,988.28 887,988.28		
CUSIP # 01F020646 FNMA 2% 04/15/2051 ACCOUNT 1055064550	BUY	04/14/2021 450,000.000	455,976.56		455,976.56 455,976.56		
CUSIP # 01F020646 FNMA 2% 04/15/2051 ACCOUNT 1055064550	BUY	04/14/2021 725,000.000	731,796.88		731,796.88 731,796.88		
CUSIP # 01F020646 FNMA 2% 04/15/2051 ACCOUNT 1055064550	BUY	04/14/2021 350,000.000	352,078.13		352,078.13 352,078.13		
CUSIP # 01F020646 FNMA 2% 04/15/2051 ACCOUNT 1055064550	BUY	04/14/2021 850,000.000	857,503.91		857,503.91 857,503.91		
CUSIP # 01F020646 FNMA 2% 04/15/2051 ACCOUNT 1055064550	BUY	04/14/2021 375,000.000	381,738.28		381,738.28 381,738.28		
CUSIP # 01F020646 FNMA 2% 04/15/2051 ACCOUNT 1055064550	BUY	04/14/2021 375,000.000	381,035.16		381,035.16 381,035.16		

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CREDIT SUISSE FIRST BOSTON						
CUSIP # 01F020646 FNMA 2% 04/15/2051 ACCOUNT 1055064550	BUY	04/14/2021 400,000.000	405,937.50		405,937.50 405,937.50	
CUSIP # 01F020646 FNMA 2% 04/15/2051 ACCOUNT 1055064550	SEL	04/14/2021 500,000.000	504,785.16		507,737.77 507,737.77	2,952.61-
CUSIP # 01F020646 FNMA 2% 04/15/2051 ACCOUNT 1055064550	SEL	04/14/2021 575,000.000	579,312.50		583,898.44 583,898.44	4,585.94-
CUSIP # 01F020646 FNMA 2% 04/15/2051 ACCOUNT 1055064550	SEL	04/14/2021 525,000.000	525,963.87		533,124.66 533,124.66	7,160.79-
CUSIP # 01F020646 FNMA 2% 04/15/2051 ACCOUNT 1055064550	SEL	04/14/2021 675,000.000	671,203.13		685,445.99 685,445.99	14,242.86-
CUSIP # 01F020646 FNMA 2% 04/15/2051 ACCOUNT 1055064550	SEL	04/14/2021 675,000.000	676,120.61		685,445.99 685,446.00	9,325.39-
CUSIP # 01F020653 FNMA 2% 05/15/2050 ACCOUNT 1055064550	BUY	05/13/2021 500,000.000	503,828.13		503,828.13 503,828.13	
CUSIP # 01F020653 FNMA 2% 05/15/2050 ACCOUNT 1055064550	BUY	05/13/2021 575,000.000	578,054.69		578,054.69 578,054.69	
CUSIP # 01F020653 FNMA 2% 05/15/2050 ACCOUNT 1055064550	BUY	05/13/2021 525,000.000	524,835.94		524,835.94 524,835.94	
CUSIP # 01F020653 FNMA 2% 05/15/2050 ACCOUNT 1055064550	BUY	05/13/2021 675,000.000	670,042.97		670,042.97 670,042.97	
CUSIP # 01F020653 FNMA 2% 05/15/2050 ACCOUNT 1055064550	BUY	05/13/2021 675,000.000	675,000.00		675,000.00 675,000.00	
CUSIP # 01F020653 FNMA 2% 05/15/2050	SEL	05/13/2021 825,000.000	827,191.41		825,112.76 825,112.76	2,078.65

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER VALUATION 917,598,423.21 THRESHOLD 45,879,921.16

DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CREDIT SUISSE FIRST BOSTON ACCOUNT 1055064550						
CUSIP # 01F020653 FNMA 2% 05/15/2050 ACCOUNT 1055064550	SEL	05/13/2021 725,000.000	728,511.72		725,099.09 725,099.09	3,412.63
CUSIP # 01F020653 FNMA 2% 05/15/2050 ACCOUNT 1055064550	SEL	05/13/2021 550,000.000	555,542.97		550,075.17 550,075.17	5,467.80
CUSIP # 01F020653 FNMA 2% 05/15/2050 ACCOUNT 1055064550	SEL	05/13/2021 525,000.000	529,716.80		525,071.76 525,071.76	4,645.04
CUSIP # 01F020653 FNMA 2% 05/15/2050 ACCOUNT 1055064550	SEL	05/13/2021 250,000.000	252,431.64		250,034.17 250,034.17	2,397.47
CUSIP # 01F020653 FNMA 2% 05/15/2050 ACCOUNT 1055064550	SEL	05/13/2021 75,000.000	75,758.79		75,010.25 75,010.25	748.54
CUSIP # 01F020653 FNMA 2% 05/15/2050 ACCOUNT 1055064550	SEL	05/13/2021 700,000.000	707,546.88		700,095.68 700,095.68	7,451.20
CUSIP # 01F020653 FNMA 2% 05/15/2050 ACCOUNT 1055064550	SEL	05/13/2021 50,000.000	50,505.86		50,006.83 50,006.83	499.03
CUSIP # 01F020653 FNMA 2% 05/15/2050 ACCOUNT 1055064550	SEL	05/13/2021 975,000.000	976,523.44		975,133.26 975,133.26	1,390.18
CUSIP # 01F020653 FNMA 2% 05/15/2050 ACCOUNT 1055064550	SEL	05/13/2021 125,000.000	126,264.65		125,017.09 125,017.09	1,247.56
CUSIP # 01F020653 FNMA 2% 05/15/2050 ACCOUNT 1055064550	SEL	05/13/2021 800,000.000	807,000.00		800,109.34 800,109.34	6,890.66
CUSIP # 01F020653 FNMA 2% 05/15/2050 ACCOUNT 1055064550	SEL	05/13/2021 675,000.000	681,565.43		675,092.26 675,092.26	6,473.17

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CREDIT SUISSE FIRST BOSTON						
CUSIP # 01F020661	BUY	06/14/2021	727,152.34		727,152.34	
FNMA 2% 06/15/2049		725,000.000			727,152.34	
ACCOUNT 1055064550						
CUSIP # 01F020661	BUY	06/14/2021	554,554.69		554,554.69	
FNMA 2% 06/15/2049		550,000.000			554,554.69	
ACCOUNT 1055064550						
CUSIP # 01F020661	BUY	06/14/2021	528,773.44		528,773.44	
FNMA 2% 06/15/2049		525,000.000			528,773.44	
ACCOUNT 1055064550						
CUSIP # 01F020661	BUY	06/14/2021	252,070.31		252,070.31	
FNMA 2% 06/15/2049		250,000.000			252,070.31	
ACCOUNT 1055064550						
CUSIP # 01F020661	SEL	06/14/2021	505,234.38		502,638.65	2,595.73
FNMA 2% 06/15/2049		500,000.000			502,638.65	
ACCOUNT 1055064550						
CUSIP # 01F020661	SEL	06/14/2021	504,228.52		502,638.65	1,589.87
FNMA 2% 06/15/2049		500,000.000			502,638.65	
ACCOUNT 1055064550						
CUSIP # 01F020661	SEL	06/14/2021	176,004.88		175,923.53	81.35
FNMA 2% 06/15/2049		175,000.000			175,923.53	
ACCOUNT 1055064550						
CUSIP # 01F020661	SEL	06/14/2021	226,968.75		226,187.39	781.36
FNMA 2% 06/15/2049		225,000.000			226,187.39	
ACCOUNT 1055064550						
CUSIP # 01F020679	BUY	07/14/2021	504,218.75		504,218.75	
FNMA 2% 07/15/2050		500,000.000			504,218.75	
ACCOUNT 1055064550						
CUSIP # 01F020679	BUY	07/14/2021	503,203.13		503,203.13	
FNMA 2% 07/15/2050		500,000.000			503,203.13	
ACCOUNT 1055064550						
CUSIP # 01F020679	BUY	07/14/2021	226,476.56		226,476.56	
FNMA 2% 07/15/2050		225,000.000			226,476.56	
ACCOUNT 1055064550						
CUSIP # 01F020679	BUY	07/14/2021	730,975.59		730,975.59	
FNMA 2% 07/15/2050		725,000.000			730,975.59	
ACCOUNT 1055064550						

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CREDIT SUISSE FIRST BOSTON						
CUSIP # 01F020679 FNMA 2% 07/15/2050 ACCOUNT 1055064550	SEL	07/14/2021 450,000.000	454,034.18		452,965.43 452,965.43	1,068.75
CUSIP # 01F020679 FNMA 2% 07/15/2050 ACCOUNT 1055064550	SEL	07/14/2021 125,000.000	125,695.80		125,823.73 125,823.73	127.93-
CUSIP # 01F020679 FNMA 2% 07/15/2050 ACCOUNT 1055064550	SEL	07/14/2021 975,000.000	982,693.36		981,425.10 981,425.10	1,268.26
CUSIP # 01F020679 FNMA 2% 07/15/2050 ACCOUNT 1055064550	SEL	07/14/2021 375,000.000	379,555.66		377,471.19 377,471.19	2,084.47
CUSIP # 01F020679 FNMA 2% 07/15/2050 ACCOUNT 1055064550	SEL	07/14/2021 225,000.000	226,252.44		226,482.71 226,482.71	230.27-
CUSIP # 01F020687 FNMA 2% 03/25/2050 ACCOUNT 1055064550	BUY	08/12/2021 975,000.000	980,484.38		980,484.38 980,484.38	
CUSIP # 01F020687 FNMA 2% 03/25/2050 ACCOUNT 1055064550	BUY	08/12/2021 375,000.000	378,750.00		378,750.00 378,750.00	
CUSIP # 01F020687 FNMA 2% 03/25/2050 ACCOUNT 1055064550	BUY	08/12/2021 450,000.000	453,093.75		453,093.75 453,093.75	
CUSIP # 01F020687 FNMA 2% 03/25/2050 ACCOUNT 1055064550	BUY	08/12/2021 350,000.000	351,257.81		351,257.81 351,257.81	
CUSIP # 01F020687 FNMA 2% 03/25/2050 ACCOUNT 1055064550	SEL	08/12/2021 575,000.000	580,031.25		578,930.02 578,930.02	1,101.23
CUSIP # 01F020687 FNMA 2% 03/25/2050 ACCOUNT 1055064550	SEL	08/12/2021 500,000.000	508,037.11		503,417.41 503,417.41	4,619.70
CUSIP # 01F020687 FNMA 2% 03/25/2050	SEL	08/12/2021 450,000.000	455,739.26		453,075.67 453,075.67	2,663.59

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER VALUATION 917,598,423.21 THRESHOLD 45,879,921.16

DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CREDIT SUISSE FIRST BOSTON ACCOUNT 1055064550						
CUSIP # 01F020687 FNMA 2% 03/25/2050 ACCOUNT 1055064550	SEL	08/12/2021 475,000.000	484,221.68		478,246.54 478,246.54	5,975.14
CUSIP # 01F020687 FNMA 2% 03/25/2050 ACCOUNT 1055064550	SEL	08/12/2021 150,000.000	152,334.96		151,025.22 151,025.22	1,309.74
CUSIP # 01F020687 FNMA 2% 03/25/2050 ACCOUNT 1055064550	SEL	08/12/2021 525,000.000	532,659.67		528,588.28 528,588.28	4,071.39
CUSIP # 01F020687 FNMA 2% 03/25/2050 ACCOUNT 1055064550	SEL	08/12/2021 275,000.000	279,280.76		276,879.58 276,879.58	2,401.18
CUSIP # 01F020695 FNMA 2% 09/15/2050 ACCOUNT 1055064550	BUY	09/14/2021 500,000.000	506,953.13		506,953.13 506,953.13	
CUSIP # 01F020695 FNMA 2% 09/15/2050 ACCOUNT 1055064550	BUY	09/14/2021 450,000.000	454,781.25		454,781.25 454,781.25	
CUSIP # 01F020695 FNMA 2% 09/15/2050 ACCOUNT 1055064550	BUY	09/14/2021 525,000.000	531,562.50		531,562.50 531,562.50	
CUSIP # 01F020695 FNMA 2% 09/15/2050 ACCOUNT 1055064550	BUY	09/14/2021 475,000.000	483,238.28		483,238.28 483,238.28	
CUSIP # 01F020695 FNMA 2% 09/15/2050 ACCOUNT 1055064550	BUY	09/14/2021 425,000.000	430,710.94		430,710.94 430,710.94	
CUSIP # 01F020695 FNMA 2% 09/15/2050 ACCOUNT 1055064550	BUY	09/14/2021 675,000.000	686,970.70		686,970.70 686,970.70	
CUSIP # 01F020695 FNMA 2% 09/15/2050 ACCOUNT 1055064550	SEL	09/14/2021 500,000.000	504,863.28		506,828.99 506,828.99	1,965.71-

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CREDIT SUISSE FIRST BOSTON						
CUSIP # 01F020695	SEL	09/14/2021	481,104.49		481,487.54	383.05-
FNMA 2% 09/15/2050		475,000.000			481,487.54	
ACCOUNT 1055064550						
CUSIP # 01F020695	SEL	09/14/2021	505,615.23		506,828.99	1,213.76-
FNMA 2% 09/15/2050		500,000.000			506,828.99	
ACCOUNT 1055064550						
CUSIP # 01F020695	SEL	09/14/2021	507,011.72		506,828.99	182.73
FNMA 2% 09/15/2050		500,000.000			506,828.99	
ACCOUNT 1055064550						
CUSIP # 01F020695	SEL	09/14/2021	633,361.82		633,536.24	174.42-
FNMA 2% 09/15/2050		625,000.000			633,536.24	
ACCOUNT 1055064550						
CUSIP # 01F020695	SEL	09/14/2021	304,013.67		304,097.40	83.73-
FNMA 2% 09/15/2050		300,000.000			304,097.40	
ACCOUNT 1055064550						
CUSIP # 01F020695	SEL	09/14/2021	785,368.65		785,584.94	216.29-
FNMA 2% 09/15/2050		775,000.000			785,584.94	
ACCOUNT 1055064550						
CUSIP # 01F0206A2	BUY	10/14/2021	503,906.25		503,906.25	
FNMA 2% 10/15/2050		500,000.000			503,906.25	
ACCOUNT 1055064550						
CUSIP # 01F0206A2	BUY	10/14/2021	480,195.31		480,195.31	
FNMA 2% 10/15/2050		475,000.000			480,195.31	
ACCOUNT 1055064550						
CUSIP # 01F0206A2	BUY	10/14/2021	504,687.50		504,687.50	
FNMA 2% 10/15/2050		500,000.000			504,687.50	
ACCOUNT 1055064550						
CUSIP # 01F0206A2	BUY	10/14/2021	506,093.75		506,093.75	
FNMA 2% 10/15/2050		500,000.000			506,093.75	
ACCOUNT 1055064550						
CUSIP # 01F0206A2	BUY	10/14/2021	1,719,656.25		1,719,656.25	
FNMA 2% 10/15/2050		1,700,000.000			1,719,656.25	
ACCOUNT 1055064550						
CUSIP # 01F0206A2	SEL	10/14/2021	581,502.44		581,449.37	53.07
FNMA 2% 10/15/2050		575,000.000			581,449.37	
ACCOUNT 1055064550						

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21	THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS	
CREDIT SUISSE FIRST BOSTON							
CUSIP # 01F0206A2 FNMA 2% 10/15/2050 ACCOUNT 1055064550	SEL	10/14/2021 1,400,000.000	1,419,605.47		1,415,702.83 1,415,702.83	3,902.64	
CUSIP # 01F0206A2 FNMA 2% 10/15/2050 ACCOUNT 1055064550	SEL	10/14/2021 600,000.000	606,457.03		606,729.78 606,729.78	272.75-	
CUSIP # 01F0206A2 FNMA 2% 10/15/2050 ACCOUNT 1055064550	SEL	10/14/2021 400,000.000	404,437.50		404,486.52 404,486.52	49.02-	
CUSIP # 01F0206A2 FNMA 2% 10/15/2050 ACCOUNT 1055064550	SEL	10/14/2021 375,000.000	376,003.42		379,206.11 379,206.11	3,202.69-	
CUSIP # 01F0206B0 FNMA 2% 11/15/2050 ACCOUNT 1055064550	BUY	11/10/2021 575,000.000	580,570.31		580,570.31 580,570.31		
CUSIP # 01F0206B0 FNMA 2% 11/15/2050 ACCOUNT 1055064550	BUY	11/10/2021 1,400,000.000	1,417,281.25		1,417,281.25 1,417,281.25		
CUSIP # 01F0206B0 FNMA 2% 11/15/2050 ACCOUNT 1055064550	BUY	11/10/2021 600,000.000	605,437.50		605,437.50 605,437.50		
CUSIP # 01F0206B0 FNMA 2% 11/15/2050 ACCOUNT 1055064550	BUY	11/10/2021 400,000.000	403,750.00		403,750.00 403,750.00		
CUSIP # 01F0206B0 FNMA 2% 11/15/2050 ACCOUNT 1055064550	BUY	11/10/2021 375,000.000	375,351.56		375,351.56 375,351.56		
CUSIP # 01F0206B0 FNMA 2% 11/15/2050 ACCOUNT 1055064550	SEL	11/10/2021 500,000.000	500,136.72		504,210.85 504,210.85	4,074.13-	
CUSIP # 01F0206B0 FNMA 2% 11/15/2050 ACCOUNT 1055064550	SEL	11/10/2021 650,000.000	650,749.02		655,474.11 655,474.11	4,725.09-	
CUSIP # 01F0206B0 FNMA 2% 11/15/2050	SEL	11/10/2021 600,000.000	599,097.66		605,053.02 605,053.02	5,955.36-	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER VALUATION 917,598,423.21 THRESHOLD 45,879,921.16

DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CREDIT SUISSE FIRST BOSTON ACCOUNT 1055064550						
CUSIP # 01F0206B0 FNMA 2% 11/15/2050 ACCOUNT 1055064550	SEL	11/10/2021 625,000.000	622,668.46		630,263.57 630,263.57	7,595.11-
CUSIP # 01F0206C8 FNMA TBA 2% 12/15/2050 ACCOUNT 1055064550	BUY	12/13/2021 500,000.000	499,062.50		499,062.50 499,062.50	
CUSIP # 01F0206C8 FNMA TBA 2% 12/15/2050 ACCOUNT 1055064550	BUY	12/13/2021 650,000.000	649,390.63		649,390.63 649,390.63	
CUSIP # 01F0206C8 FNMA TBA 2% 12/15/2050 ACCOUNT 1055064550	BUY	12/13/2021 600,000.000	597,843.75		597,843.75 597,843.75	
CUSIP # 01F0206C8 FNMA TBA 2% 12/15/2050 ACCOUNT 1055064550	BUY	12/13/2021 625,000.000	621,337.89		621,337.89 621,337.89	
CUSIP # 01F0206C8 FNMA TBA 2% 12/15/2050 ACCOUNT 1055064550	SEL	12/13/2021 675,000.000	670,992.19		672,412.21 672,412.21	1,420.02-
CUSIP # 01F0206C8 FNMA TBA 2% 12/15/2050 ACCOUNT 1055064550	SEL	12/13/2021 275,000.000	274,312.50		273,945.72 273,945.72	366.78
CUSIP # 01F0206C8 FNMA TBA 2% 12/15/2050 ACCOUNT 1055064550	SEL	12/13/2021 725,000.000	723,187.50		722,220.52 722,220.52	966.98
CUSIP # 01F0206C8 FNMA TBA 2% 12/15/2050 ACCOUNT 1055064550	SEL	12/13/2021 375,000.000	375,000.00		373,562.34 373,562.34	1,437.66
CUSIP # 01F0206C8 FNMA TBA 2% 12/15/2050 ACCOUNT 1055064550	SEL	12/13/2021 175,000.000	175,000.00		174,329.09 174,329.09	670.91
CUSIP # 01F022618 FNCT 2.5% 01/01/2043 ACCOUNT 1055064550	BUY	01/14/2021 25,000.000	26,109.38		26,109.38 26,109.38	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CREDIT SUISSE FIRST BOSTON CUSIP # 01F022618 FNCT 2.5% 01/01/2043 ACCOUNT 1055064550	BUY	01/14/2021 25,000.000	26,097.66		26,097.66 26,097.66	
CUSIP # 01F022618 FNCT 2.5% 01/01/2043 ACCOUNT 1055064550	SEL	01/14/2021 50,000.000	52,623.05		52,341.44 52,341.44	281.61
CUSIP # 01F022618 FNCT 2.5% 01/01/2043 ACCOUNT 1055064550	SEL	01/14/2021 200,000.000	210,800.78		209,365.77 209,365.77	1,435.01
CUSIP # 01F022618 FNCT 2.5% 01/01/2043 ACCOUNT 1055064550	BUY	01/13/2022 550,000.000	561,773.44		561,773.44 561,773.44	
CUSIP # 01F022618 FNCT 2.5% 01/01/2043 ACCOUNT 1055064550	BUY	01/13/2022 625,000.000	638,818.36		638,818.36 638,818.36	
CUSIP # 01F022618 FNCT 2.5% 01/01/2043 ACCOUNT 1055064550	BUY	01/13/2022 625,000.000	640,014.65		640,014.65 640,014.65	
CUSIP # 01F022618 FNCT 2.5% 01/01/2043 ACCOUNT 1055064550	BUY	01/13/2022 475,000.000	486,244.14		486,244.14 486,244.14	
CUSIP # 01F022626 FNCT 2.5% 02/15/2049 ACCOUNT 1055064550	BUY	02/11/2021 50,000.000	52,531.25		52,531.25 52,531.25	
CUSIP # 01F022626 FNCT 2.5% 02/15/2049 ACCOUNT 1055064550	BUY	02/11/2021 200,000.000	210,437.50		210,437.50 210,437.50	
CUSIP # 01F022626 FNCT 2.5% 02/15/2049 ACCOUNT 1055064550	SEL	02/11/2021 50,000.000	52,690.43		52,549.29 52,549.29	141.14
CUSIP # 01F022626 FNCT 2.5% 02/15/2049 ACCOUNT 1055064550	SEL	02/11/2021 75,000.000	78,665.04		78,823.94 78,823.94	158.90-
CUSIP # 01F022626 FNCT 2.5% 02/15/2049 ACCOUNT 1055064550	SEL	02/11/2021 100,000.000	105,343.75		105,098.58 105,098.58	245.17

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CREDIT SUISSE FIRST BOSTON						
CUSIP # 01F022626 FNCT 2.5% 02/15/2049 ACCOUNT 1055064550	SEL	02/11/2021 75,000.000	79,154.30		78,823.93 78,823.93	330.37
CUSIP # 01F022634 FNCT 2.5% 03/01/2043 ACCOUNT 1055064550	BUY	03/11/2021 75,000.000	79,019.53		79,019.53 79,019.53	
CUSIP # 01F022634 FNCT 2.5% 03/01/2043 ACCOUNT 1055064550	BUY	03/11/2021 50,000.000	52,601.56		52,601.56 52,601.56	
CUSIP # 01F022634 FNCT 2.5% 03/01/2043 ACCOUNT 1055064550	BUY	03/11/2021 75,000.000	78,527.34		78,527.34 78,527.34	
CUSIP # 01F022634 FNCT 2.5% 03/01/2043 ACCOUNT 1055064550	BUY	03/11/2021 100,000.000	105,156.25		105,156.25 105,156.25	
CUSIP # 01F022634 FNCT 2.5% 03/01/2043 ACCOUNT 1055064550	SEL	03/11/2021 50,000.000	52,193.36		52,534.02 52,534.02	340.66-
CUSIP # 01F022634 FNCT 2.5% 03/01/2043 ACCOUNT 1055064550	SEL	03/11/2021 50,000.000	52,111.33		52,534.02 52,534.02	422.69-
CUSIP # 01F022642 FNCT 2.5% 04/15/2047 ACCOUNT 1055064550	BUY	04/14/2021 50,000.000	52,093.75		52,093.75 52,093.75	
CUSIP # 01F022642 FNCT 2.5% 04/15/2047 ACCOUNT 1055064550	BUY	04/14/2021 50,000.000	52,007.81		52,007.81 52,007.81	
CUSIP # 01F022642 FNCT 2.5% 04/15/2047 ACCOUNT 1055064550	SEL	04/14/2021 25,000.000	25,783.20		26,102.27 26,102.27	319.07-
CUSIP # 01F022642 FNCT 2.5% 04/15/2047 ACCOUNT 1055064550	SEL	04/14/2021 50,000.000	51,306.64		52,204.54 52,204.54	897.90-
CUSIP # 01F022659 FNCT 2.5% 05/15/2048	BUY	05/13/2021 25,000.000	25,730.47		25,730.47 25,730.47	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER VALUATION 917,598,423.21 THRESHOLD 45,879,921.16

DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CREDIT SUISSE FIRST BOSTON ACCOUNT 1055064550						
CUSIP # 01F022659 FNCT 2.5% 05/15/2048 ACCOUNT 1055064550	BUY	05/13/2021 50,000.000	51,195.31		51,195.31 51,195.31	
CUSIP # 01F022659 FNCT 2.5% 05/15/2048 ACCOUNT 1055064550	BUY	05/13/2021 800,000.000	822,250.00		822,250.00 822,250.00	
CUSIP # 01F022659 FNCT 2.5% 05/15/2048 ACCOUNT 1055064550	BUY	05/13/2021 925,000.000	952,171.88		952,171.88 952,171.88	
CUSIP # 01F022659 FNCT 2.5% 05/15/2048 ACCOUNT 1055064550	BUY	05/13/2021 900,000.000	930,656.25		930,656.25 930,656.25	
CUSIP # 01F022659 FNCT 2.5% 05/15/2048 ACCOUNT 1055064550	BUY	05/13/2021 800,000.000	829,875.00		829,875.00 829,875.00	
CUSIP # 01F022659 FNCT 2.5% 05/15/2048 ACCOUNT 1055064550	SEL	05/13/2021 175,000.000	179,347.66		179,870.45 179,870.45	522.79-
CUSIP # 01F022659 FNCT 2.5% 05/15/2048 ACCOUNT 1055064550	SEL	05/13/2021 200,000.000	205,726.56		205,635.89 205,635.89	90.67
CUSIP # 01F022659 FNCT 2.5% 05/15/2048 ACCOUNT 1055064550	SEL	05/13/2021 475,000.000	489,992.19		488,385.25 488,385.25	1,606.94
CUSIP # 01F022659 FNCT 2.5% 05/15/2048 ACCOUNT 1055064550	SEL	05/13/2021 500,000.000	516,689.45		514,089.73 514,089.73	2,599.72
CUSIP # 01F022659 FNCT 2.5% 05/15/2048 ACCOUNT 1055064550	SEL	05/13/2021 425,000.000	440,306.64		438,489.90 439,400.03	906.61
CUSIP # 01F022659 FNCT 2.5% 05/15/2048 ACCOUNT 1055064550	SEL	05/13/2021 625,000.000	647,009.28		644,838.09 646,176.52	832.76

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CREDIT SUISSE FIRST BOSTON CUSIP # 01F022659 FNCT 2.5% 05/15/2048 ACCOUNT 1055064550	SEL	05/13/2021 450,000.000	467,024.41		464,283.43 465,247.09	1,777.32
CUSIP # 01F022667 FNCT TBA 2.5% 06/15/2047 ACCOUNT 1055064550	BUY	06/14/2021 175,000.000	178,964.84		178,964.84 178,964.84	
CUSIP # 01F022667 FNCT TBA 2.5% 06/15/2047 ACCOUNT 1055064550	BUY	06/14/2021 200,000.000	205,250.00		205,250.00 205,250.00	
CUSIP # 01F022667 FNCT TBA 2.5% 06/15/2047 ACCOUNT 1055064550	BUY	06/14/2021 475,000.000	488,878.91		488,878.91 488,878.91	
CUSIP # 01F022667 FNCT TBA 2.5% 06/15/2047 ACCOUNT 1055064550	BUY	06/14/2021 500,000.000	515,546.88		515,546.88 515,546.88	
CUSIP # 01F022667 FNCT TBA 2.5% 06/15/2047 ACCOUNT 1055064550	BUY	06/14/2021 425,000.000	439,343.75		439,343.75 439,343.75	
CUSIP # 01F022667 FNCT TBA 2.5% 06/15/2047 ACCOUNT 1055064550	BUY	06/14/2021 625,000.000	645,507.81		645,507.81 645,507.81	
CUSIP # 01F022667 FNCT TBA 2.5% 06/15/2047 ACCOUNT 1055064550	BUY	06/14/2021 450,000.000	465,960.94		465,960.94 465,960.94	
CUSIP # 01F022667 FNCT TBA 2.5% 06/15/2047 ACCOUNT 1055064550	BUY	06/14/2021 300,000.000	310,687.50		310,687.50 310,687.50	
CUSIP # 01F022667 FNCT TBA 2.5% 06/15/2047 ACCOUNT 1055064550	SEL	06/14/2021 475,000.000	492,107.42		489,827.35 489,827.35	2,280.07
CUSIP # 01F022667 FNCT TBA 2.5% 06/15/2047 ACCOUNT 1055064550	SEL	06/14/2021 525,000.000	542,083.01		541,491.39 541,511.04	571.97
CUSIP # 01F022667 FNCT TBA 2.5% 06/15/2047 ACCOUNT 1055064550	SEL	06/14/2021 550,000.000	568,648.44		567,276.70 567,297.28	1,351.16

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21	THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS	
CREDIT SUISSE FIRST BOSTON							
CUSIP # 01F022667 FNCT TBA 2.5% 06/15/2047 ACCOUNT 1055064550	SEL	06/14/2021 525,000.000	543,026.37		541,491.39 541,511.04	1,515.33	
CUSIP # 01F022667 FNCT TBA 2.5% 06/15/2047 ACCOUNT 1055064550	SEL	06/14/2021 475,000.000	491,337.40		489,920.78 489,938.56	1,398.84	
CUSIP # 01F022667 FNCT TBA 2.5% 06/15/2047 ACCOUNT 1055064550	SEL	06/14/2021 325,000.000	337,124.02		335,208.96 335,221.12	1,902.90	
CUSIP # 01F022675 FNCT TBA 2.5% 07/15/2047 ACCOUNT 1055064550	BUY	07/14/2021 475,000.000	490,957.03		490,957.03 490,957.03		
CUSIP # 01F022675 FNCT TBA 2.5% 07/15/2047 ACCOUNT 1055064550	BUY	07/14/2021 525,000.000	540,832.03		540,832.03 540,832.03		
CUSIP # 01F022675 FNCT TBA 2.5% 07/15/2047 ACCOUNT 1055064550	BUY	07/14/2021 550,000.000	567,359.38		567,359.38 567,359.38		
CUSIP # 01F022675 FNCT TBA 2.5% 07/15/2047 ACCOUNT 1055064550	BUY	07/14/2021 525,000.000	541,816.41		541,816.41 541,816.41		
CUSIP # 01F022675 FNCT TBA 2.5% 07/15/2047 ACCOUNT 1055064550	BUY	07/14/2021 475,000.000	490,214.84		490,214.84 490,214.84		
CUSIP # 01F022675 FNCT TBA 2.5% 07/15/2047 ACCOUNT 1055064550	BUY	07/14/2021 325,000.000	336,375.00		336,375.00 336,375.00		
CUSIP # 01F022675 FNCT TBA 2.5% 07/15/2047 ACCOUNT 1055064550	SEL	07/14/2021 500,000.000	516,816.41		516,406.18 516,406.18	410.23	
CUSIP # 01F022675 FNCT TBA 2.5% 07/15/2047 ACCOUNT 1055064550	SEL	07/14/2021 525,000.000	543,498.05		542,226.49 542,226.49	1,271.56	
CUSIP # 01F022675 FNCT TBA 2.5% 07/15/2047	SEL	07/14/2021 550,000.000	569,711.91		568,046.80 568,046.80	1,665.11	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER VALUATION 917,598,423.21 THRESHOLD 45,879,921.16

DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CREDIT SUISSE FIRST BOSTON ACCOUNT 1055064550						
CUSIP # 01F022675 FNCT TBA 2.5% 07/15/2047 ACCOUNT 1055064550	SEL	07/14/2021 550,000.000	568,723.63		568,046.80 568,046.80	676.83
CUSIP # 01F022675 FNCT TBA 2.5% 07/15/2047 ACCOUNT 1055064550	SEL	07/14/2021 575,000.000	594,282.71		593,867.11 593,867.11	415.60
CUSIP # 01F022683 FNCT TBA 2.5% 08/15/2046 ACCOUNT 1055064550	BUY	08/12/2021 500,000.000	515,703.13		515,703.13 515,703.13	
CUSIP # 01F022683 FNCT TBA 2.5% 08/15/2046 ACCOUNT 1055064550	BUY	08/12/2021 525,000.000	542,390.63		542,390.63 542,390.63	
CUSIP # 01F022683 FNCT TBA 2.5% 08/15/2046 ACCOUNT 1055064550	BUY	08/12/2021 550,000.000	568,562.50		568,562.50 568,562.50	
CUSIP # 01F022683 FNCT TBA 2.5% 08/15/2046 ACCOUNT 1055064550	BUY	08/12/2021 550,000.000	567,617.19		567,617.19 567,617.19	
CUSIP # 01F022683 FNCT TBA 2.5% 08/15/2046 ACCOUNT 1055064550	BUY	08/12/2021 575,000.000	593,148.44		593,148.44 593,148.44	
CUSIP # 01F022683 FNCT TBA 2.5% 08/15/2046 ACCOUNT 1055064550	SEL	08/12/2021 550,000.000	570,517.58		567,628.83 567,628.83	2,888.75
CUSIP # 01F022683 FNCT TBA 2.5% 08/15/2046 ACCOUNT 1055064550	SEL	08/12/2021 550,000.000	569,411.13		567,628.83 567,628.83	1,782.30
CUSIP # 01F022683 FNCT TBA 2.5% 08/15/2046 ACCOUNT 1055064550	SEL	08/12/2021 575,000.000	595,899.90		593,430.14 593,430.14	2,469.76
CUSIP # 01F022683 FNCT TBA 2.5% 08/15/2046 ACCOUNT 1055064550	SEL	08/12/2021 525,000.000	545,302.73		541,827.52 541,827.51	3,475.22

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CREDIT SUISSE FIRST BOSTON CUSIP # 01F022683 FNCT TBA 2.5% 08/15/2046 ACCOUNT 1055064550	SEL	08/12/2021 500,000.000	519,375.00		516,026.21 516,026.20	3,348.80
CUSIP # 01F022691 FNCT TBA 2.5% 09/15/2048 ACCOUNT 1055064550	BUY	09/14/2021 550,000.000	569,335.94		569,335.94 569,335.94	
CUSIP # 01F022691 FNCT TBA 2.5% 09/15/2048 ACCOUNT 1055064550	BUY	09/14/2021 550,000.000	568,218.75		568,218.75 568,218.75	
CUSIP # 01F022691 FNCT TBA 2.5% 09/15/2048 ACCOUNT 1055064550	BUY	09/14/2021 575,000.000	594,675.78		594,675.78 594,675.78	
CUSIP # 01F022691 FNCT TBA 2.5% 09/15/2048 ACCOUNT 1055064550	BUY	09/14/2021 525,000.000	544,195.31		544,195.31 544,195.31	
CUSIP # 01F022691 FNCT TBA 2.5% 09/15/2048 ACCOUNT 1055064550	BUY	09/14/2021 500,000.000	518,281.25		518,281.25 518,281.25	
CUSIP # 01F022691 FNCT TBA 2.5% 09/15/2048 ACCOUNT 1055064550	SEL	09/14/2021 550,000.000	569,593.75		569,430.01 569,430.01	163.74
CUSIP # 01F022691 FNCT TBA 2.5% 09/15/2048 ACCOUNT 1055064550	SEL	09/14/2021 525,000.000	544,031.25		543,546.82 543,546.82	484.43
CUSIP # 01F022691 FNCT TBA 2.5% 09/15/2048 ACCOUNT 1055064550	SEL	09/14/2021 550,000.000	571,043.95		569,430.01 569,430.01	1,613.94
CUSIP # 01F022691 FNCT TBA 2.5% 09/15/2048 ACCOUNT 1055064550	SEL	09/14/2021 650,000.000	674,324.22		672,962.74 672,962.74	1,361.48
CUSIP # 01F0226A8 FNCT TBA 2.5% 10/15/2047 ACCOUNT 1055064550	BUY	10/14/2021 550,000.000	568,390.63		568,390.63 568,390.63	
CUSIP # 01F0226A8 FNCT TBA 2.5% 10/15/2047 ACCOUNT 1055064550	BUY	10/14/2021 525,000.000	542,964.84		542,964.84 542,964.84	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CREDIT SUISSE FIRST BOSTON						
CUSIP # 01F0226A8 FNCT TBA 2.5% 10/15/2047 ACCOUNT 1055064550	BUY	10/14/2021 550,000.000	569,937.50		569,937.50 569,937.50	
CUSIP # 01F0226A8 FNCT TBA 2.5% 10/15/2047 ACCOUNT 1055064550	BUY	10/14/2021 650,000.000	673,054.69		673,054.69 673,054.69	
CUSIP # 01F0226A8 FNCT TBA 2.5% 10/15/2047 ACCOUNT 1055064550	SEL	10/14/2021 575,000.000	596,427.73		594,968.24 594,968.24	1,459.49
CUSIP # 01F0226A8 FNCT TBA 2.5% 10/15/2047 ACCOUNT 1055064550	SEL	10/14/2021 625,000.000	647,729.49		646,704.61 646,704.61	1,024.88
CUSIP # 01F0226A8 FNCT TBA 2.5% 10/15/2047 ACCOUNT 1055064550	SEL	10/14/2021 375,000.000	388,886.72		388,022.77 388,022.77	863.95
CUSIP # 01F0226A8 FNCT TBA 2.5% 10/15/2047 ACCOUNT 1055064550	SEL	10/14/2021 500,000.000	515,673.83		517,363.69 517,363.69	1,689.86-
CUSIP # 01F0226B6 FNCT TBA 2.5% 11/15/2047 ACCOUNT 1055064550	BUY	11/10/2021 575,000.000	595,394.53		595,394.53 595,394.53	
CUSIP # 01F0226B6 FNCT TBA 2.5% 11/15/2047 ACCOUNT 1055064550	BUY	11/10/2021 625,000.000	646,582.03		646,582.03 646,582.03	
CUSIP # 01F0226B6 FNCT TBA 2.5% 11/15/2047 ACCOUNT 1055064550	BUY	11/10/2021 375,000.000	388,183.59		388,183.59 388,183.59	
CUSIP # 01F0226B6 FNCT TBA 2.5% 11/15/2047 ACCOUNT 1055064550	BUY	11/10/2021 500,000.000	514,687.50		514,687.50 514,687.50	
CUSIP # 01F0226B6 FNCT TBA 2.5% 11/15/2047 ACCOUNT 1055064550	SEL	11/10/2021 575,000.000	591,385.25		594,849.62 594,849.62	3,464.37-
CUSIP # 01F0226B6 FNCT TBA 2.5% 11/15/2047	SEL	11/10/2021 575,000.000	590,767.58		594,849.62 594,849.62	4,082.04-

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER VALUATION 917,598,423.21 THRESHOLD 45,879,921.16

DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CREDIT SUISSE FIRST BOSTON ACCOUNT 1055064550						
CUSIP # 01F0226B6 FNCT TBA 2.5% 11/15/2047 ACCOUNT 1055064550	SEL	11/10/2021 925,000.000	945,957.03		956,931.99 956,931.99	10,974.96-
CUSIP # 01F0226C4 FNCT TBA 2.5% 12/01/2042 ACCOUNT 1055064550	BUY	12/13/2021 575,000.000	590,003.91		590,003.91 590,003.91	
CUSIP # 01F0226C4 FNCT TBA 2.5% 12/01/2042 ACCOUNT 1055064550	BUY	12/13/2021 575,000.000	589,375.00		589,375.00 589,375.00	
CUSIP # 01F0226C4 FNCT TBA 2.5% 12/01/2042 ACCOUNT 1055064550	BUY	12/13/2021 925,000.000	943,680.66		943,680.66 943,680.66	
CUSIP # 01F0226C4 FNCT TBA 2.5% 12/01/2042 ACCOUNT 1055064550	SEL	12/13/2021 550,000.000	562,976.56		562,704.65 562,704.65	271.91
CUSIP # 01F0226C4 FNCT TBA 2.5% 12/01/2042 ACCOUNT 1055064550	SEL	12/13/2021 275,000.000	281,703.13		281,352.33 281,352.33	350.80
CUSIP # 01F0226C4 FNCT TBA 2.5% 12/01/2042 ACCOUNT 1055064550	SEL	12/13/2021 625,000.000	640,148.93		639,437.10 639,437.10	711.83
CUSIP # 01F0226C4 FNCT TBA 2.5% 12/01/2042 ACCOUNT 1055064550	SEL	12/13/2021 625,000.000	641,308.59		639,437.10 639,437.10	1,871.49
CUSIP # 01F0226C4 FNCT TBA 2.5% 12/01/2042 ACCOUNT 1055064550	SEL	12/13/2021 475,000.000	487,246.09		485,972.20 485,972.20	1,273.89
CUSIP # 01F030611 FNMA 3% 01/14/2043 ACCOUNT 1055064550	BUY	01/13/2022 325,000.000	338,431.64		338,431.64 338,431.64	
CUSIP # 01F0306C7 FNMA TBA 3% 12/15/2047 ACCOUNT 1055064550	BUY	12/13/2021 325,000.000	338,050.78		338,050.78 338,050.78	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CREDIT SUISSE FIRST BOSTON CUSIP # 01F0306C7 FNMA TBA 3% 12/15/2047 ACCOUNT 1055064550	SEL	12/13/2021 325,000.000	338,812.50		338,176.86 338,176.86	635.64
CUSIP # 12621E103 CNO FINL GROUP INC ACCOUNT 1055064603	SEL	03/30/2021 1,808.000	45,023.72	13.56 0.23	33,117.31 40,191.84	4,818.09
CUSIP # 12621E103 CNO FINL GROUP INC ACCOUNT 1055064603	SEL	03/30/2021 1,025.000	25,799.25	30.75 0.14	18,775.02 22,785.75	2,982.61
CUSIP # 13462K109 CAMPING WORLD HOLDINGS INC A ACCOUNT 1055064603	BUY	05/27/2021 507.000	20,379.07	3.80	20,382.87 20,382.87	
CUSIP # 21H020618 GOVERNMENT NATL MTG ASSN TBA 2% 04/20/2050 ACCOUNT 1055064550	BUY	01/21/2021 475,000.000	493,332.03		493,332.03 493,332.03	
CUSIP # 21H020618 GOVERNMENT NATL MTG ASSN TBA 2% 04/20/2050 ACCOUNT 1055064550	BUY	01/21/2021 375,000.000	390,000.00		390,000.00 390,000.00	
CUSIP # 21H020618 GOVERNMENT NATL MTG ASSN TBA 2% 04/20/2050 ACCOUNT 1055064550	SEL	01/21/2021 175,000.000	182,116.21		181,890.16 181,890.16	226.05
CUSIP # 21H020618 GOVERNMENT NATL MTG ASSN TBA 2% 04/20/2050 ACCOUNT 1055064550	SEL	01/21/2021 300,000.000	311,765.63		311,811.71 311,811.71	46.08-
CUSIP # 21H020618 GOVERNMENT NATL MTG ASSN TBA 2% 04/20/2050 ACCOUNT 1055064550	SEL	01/21/2021 175,000.000	181,863.28		181,890.16 181,890.16	26.88-
CUSIP # 21H020618 GOVERNMENT NATL MTG ASSN TBA 2% 04/20/2050 ACCOUNT 1055064550	BUY	01/20/2022 275,000.000	278,899.41		278,899.41 278,899.41	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CREDIT SUISSE FIRST BOSTON CUSIP # 21H020626 GOVERNMENT NATL MTG ASSN MBS 2% 04/20/2050 ACCOUNT 1055064550	BUY	02/18/2021 175,000.000	181,835.94		181,835.94 181,835.94	
CUSIP # 21H020626 GOVERNMENT NATL MTG ASSN MBS 2% 04/20/2050 ACCOUNT 1055064550	BUY	02/18/2021 475,000.000	492,886.72		492,886.72 492,886.72	
CUSIP # 21H020626 GOVERNMENT NATL MTG ASSN MBS 2% 04/20/2050 ACCOUNT 1055064550	SEL	02/18/2021 650,000.000	675,162.11		674,366.08 674,366.08	796.03
CUSIP # 21H020634 GOVERNMENT NATL MTG ASSN 2% 03/15/2051 ACCOUNT 1055064550	BUY	03/18/2021 650,000.000	673,968.75		673,968.75 673,968.75	
CUSIP # 21H020634 GOVERNMENT NATL MTG ASSN 2% 03/15/2051 ACCOUNT 1055064550	SEL	03/18/2021 525,000.000	539,047.85		544,482.98 544,482.98	5,435.13-
CUSIP # 21H020634 GOVERNMENT NATL MTG ASSN 2% 03/15/2051 ACCOUNT 1055064550	SEL	03/18/2021 125,000.000	128,425.29		129,638.80 129,638.80	1,213.51-
CUSIP # 21H020634 GOVERNMENT NATL MTG ASSN 2% 03/15/2051 ACCOUNT 1055064550	SEL	03/18/2021 300,000.000	308,220.70		311,133.13 311,133.13	2,912.43-
CUSIP # 21H020642 GOVERNMENT NATL MTG ASSN TBA 2% 04/15/2051 ACCOUNT 1055064550	BUY	04/21/2021 525,000.000	537,960.94		537,960.94 537,960.94	
CUSIP # 21H020642 GOVERNMENT NATL MTG ASSN TBA 2% 04/15/2051 ACCOUNT 1055064550	BUY	04/21/2021 425,000.000	435,757.81		435,757.81 435,757.81	
CUSIP # 21H020642 GOVERNMENT NATL MTG ASSN TBA 2% 04/15/2051	SEL	04/21/2021 450,000.000	454,104.49		460,569.68 460,569.68	6,465.19-

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CREDIT SUISSE FIRST BOSTON ACCOUNT 1055064550						
CUSIP # 21H020642 GOVERNMENT NATL MTG ASSN TBA 2% 04/15/2051 ACCOUNT 1055064550	SEL	04/21/2021 300,000.000	302,501.95		307,046.45 307,046.45	4,544.50-
CUSIP # 21H020659 GOVERNMENT NATL MTG ASSN TBA 2% 05/15/2051 ACCOUNT 1055064550	BUY	05/20/2021 450,000.000	453,375.00		453,375.00 453,375.00	
CUSIP # 21H020659 GOVERNMENT NATL MTG ASSN TBA 2% 05/15/2051 ACCOUNT 1055064550	BUY	05/20/2021 300,000.000	302,015.63		302,015.63 302,015.63	
CUSIP # 21H020659 GOVERNMENT NATL MTG ASSN TBA 2% 05/15/2051 ACCOUNT 1055064550	SEL	05/20/2021 400,000.000	407,140.63		402,614.87 402,614.87	4,525.76
CUSIP # 21H020659 GOVERNMENT NATL MTG ASSN TBA 2% 05/15/2051 ACCOUNT 1055064550	SEL	05/20/2021 350,000.000	356,261.72		352,288.01 352,288.01	3,973.71
CUSIP # 21H020659 GOVERNMENT NATL MTG ASSN TBA 2% 05/15/2051 ACCOUNT 1055064550	SEL	05/20/2021 100,000.000	101,789.06		100,653.72 100,653.72	1,135.34
CUSIP # 21H020659 GOVERNMENT NATL MTG ASSN TBA 2% 05/15/2051 ACCOUNT 1055064550	SEL	05/20/2021 500,000.000	508,945.31		503,268.58 503,268.58	5,676.73
CUSIP # 21H020667 GOVERNMENT NATL MTG ASSN TBA 2% 06/15/2051 ACCOUNT 1055064550	BUY	06/21/2021 400,000.000	406,500.00		406,500.00 406,500.00	
CUSIP # 21H020667 GOVERNMENT NATL MTG ASSN TBA 2% 06/15/2051 ACCOUNT 1055064550	SEL	06/21/2021 400,000.000	406,125.00		406,578.12 406,578.12	453.12-

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CREDIT SUISSE FIRST BOSTON CUSIP # 21H020675 GOVERNMENT NATL MTG ASSN 2% 07/15/2051 ACCOUNT 1055064550	BUY	07/21/2021 400,000.000	405,437.50		405,437.50 405,437.50	
CUSIP # 21H020675 GOVERNMENT NATL MTG ASSN 2% 07/15/2051 ACCOUNT 1055064550	SEL	07/21/2021 125,000.000	127,180.18		126,701.93 126,701.93	478.25
CUSIP # 21H020675 GOVERNMENT NATL MTG ASSN 2% 07/15/2051 ACCOUNT 1055064550	SEL	07/21/2021 200,000.000	203,488.28		202,723.09 202,723.09	765.19
CUSIP # 21H020683 GOVERNMENT NATL MTG ASSN MBS 2% 08/15/2050 ACCOUNT 1055064550	BUY	08/19/2021 325,000.000	330,078.13		330,078.13 330,078.13	
CUSIP # 21H020683 GOVERNMENT NATL MTG ASSN MBS 2% 08/15/2050 ACCOUNT 1055064550	SEL	08/19/2021 325,000.000	332,109.38		329,817.88 329,817.87	2,291.51
CUSIP # 21H020691 GOVERNMENT NATL MTG ASSN TBA 2% 09/15/2050 ACCOUNT 1055064550	BUY	09/21/2021 325,000.000	331,550.78		331,550.78 331,550.78	
CUSIP # 21H0206A8 GOVERNMENT NATL MTG ASSN TBA 2% 10/15/2050 ACCOUNT 1055064550	SEL	10/21/2021 150,000.000	151,959.96		152,549.97 152,549.97	590.01 -
CUSIP # 21H0206B6 GOVERNMENT NATL MTG ASSN TBA 2% 04/20/2050 ACCOUNT 1055064550	BUY	11/18/2021 150,000.000	151,687.50		151,687.50 151,687.50	
CUSIP # 21H0206B6 GOVERNMENT NATL MTG ASSN TBA 2% 04/20/2050 ACCOUNT 1055064550	SEL	11/18/2021 150,000.000	151,274.41		151,711.92 151,711.92	437.51 -
CUSIP # 21H0206B6 GOVERNMENT NATL MTG ASSN TBA 2% 04/20/2050	SEL	11/18/2021 375,000.000	378,186.04		379,279.79 379,279.79	1,093.75 -

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CREDIT SUISSE FIRST BOSTON ACCOUNT 1055064550						
CUSIP # 21H0206C4 GOVERNMENT NATL MTG ASSN TBA 2% 12/25/2050 ACCOUNT 1055064550	BUY	12/20/2021 525,000.000	528,281.25		528,281.25 528,281.25	
CUSIP # 21H0206C4 GOVERNMENT NATL MTG ASSN TBA 2% 12/25/2050 ACCOUNT 1055064550	SEL	12/20/2021 275,000.000	279,425.78		276,593.42 276,593.42	2,832.36
CUSIP # 21H022614 GNMA II SINGLE FAMILY 2.5% 01/01/2047 ACCOUNT 1055064550	BUY	01/21/2021 350,000.000	366,843.75		366,843.75 366,843.75	
CUSIP # 21H022614 GNMA II SINGLE FAMILY 2.5% 01/01/2047 ACCOUNT 1055064550	BUY	01/21/2021 325,000.000	340,792.97		340,792.97 340,792.97	
CUSIP # 21H022614 GNMA II SINGLE FAMILY 2.5% 01/01/2047 ACCOUNT 1055064550	SEL	01/21/2021 200,000.000	211,039.06		209,809.13 209,809.13	1,229.93
CUSIP # 21H022614 GNMA II SINGLE FAMILY 2.5% 01/01/2047 ACCOUNT 1055064550	SEL	01/21/2021 250,000.000	263,789.06		262,261.42 262,261.42	1,527.64
CUSIP # 21H022614 GNMA II SINGLE FAMILY 2.5% 01/01/2047 ACCOUNT 1055064550	SEL	01/21/2021 225,000.000	237,076.17		236,035.27 236,035.27	1,040.90
CUSIP # 21H022614 GNMA II SINGLE FAMILY 2.5% 01/01/2047 ACCOUNT 1055064550	BUY	01/20/2022 425,000.000	435,525.39		435,525.39 435,525.39	
CUSIP # 21H022622 GNMA II SINGLE FAMILY 2.5% 02/01/2047 ACCOUNT 1055064550	BUY	02/18/2021 200,000.000	210,656.25		210,656.25 210,656.25	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CREDIT SUISSE FIRST BOSTON CUSIP # 21H022622 GNMA II SINGLE FAMILY 2.5% 02/01/2047 ACCOUNT 1055064550	BUY	02/18/2021 250,000.000	263,320.31		263,320.31 263,320.31	
CUSIP # 21H022622 GNMA II SINGLE FAMILY 2.5% 02/01/2047 ACCOUNT 1055064550	BUY	02/18/2021 225,000.000	236,671.88		236,671.88 236,671.88	
CUSIP # 21H022622 GNMA II SINGLE FAMILY 2.5% 02/01/2047 ACCOUNT 1055064550	SEL	02/18/2021 325,000.000	341,319.82		342,235.75 342,235.75	915.93-
CUSIP # 21H022622 GNMA II SINGLE FAMILY 2.5% 02/01/2047 ACCOUNT 1055064550	SEL	02/18/2021 350,000.000	368,901.37		368,561.58 368,561.59	339.78
CUSIP # 21H022630 GNMA II SINGLE FAMILY 2.5% 03/01/2047 ACCOUNT 1055064550	BUY	03/18/2021 325,000.000	340,640.63		340,640.63 340,640.63	
CUSIP # 21H022630 GNMA II SINGLE FAMILY 2.5% 03/01/2047 ACCOUNT 1055064550	BUY	03/18/2021 350,000.000	368,210.94		368,210.94 368,210.94	
CUSIP # 21H022630 GNMA II SINGLE FAMILY 2.5% 03/01/2047 ACCOUNT 1055064550	SEL	03/18/2021 575,000.000	600,302.25		604,177.64 604,177.64	3,875.39-
CUSIP # 21H022630 GNMA II SINGLE FAMILY 2.5% 03/01/2047 ACCOUNT 1055064550	SEL	03/18/2021 100,000.000	104,312.50		105,074.37 105,074.37	761.87-
CUSIP # 21H022630 GNMA II SINGLE FAMILY 2.5% 03/01/2047 ACCOUNT 1055064550	SEL	03/18/2021 175,000.000	182,546.88		183,880.15 183,880.15	1,333.27-
CUSIP # 21H022648 GNMA II SINGLE FAMILY 2.5% 04/15/2048	BUY	04/21/2021 575,000.000	599,078.13		599,078.13 599,078.13	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CREDIT SUISSE FIRST BOSTON ACCOUNT 1055064550						
CUSIP # 21H022648 GNMA II SINGLE FAMILY 2.5% 04/15/2048 ACCOUNT 1055064550	BUY	04/21/2021 275,000.000	286,257.81		286,257.81 286,257.81	
CUSIP # 21H022648 GNMA II SINGLE FAMILY 2.5% 04/15/2048 ACCOUNT 1055064550	SEL	04/21/2021 400,000.000	410,765.63		416,621.32 416,621.32	5,855.69-
CUSIP # 21H022648 GNMA II SINGLE FAMILY 2.5% 04/15/2048 ACCOUNT 1055064550	SEL	04/21/2021 450,000.000	463,675.78		468,698.99 468,698.99	5,023.21-
CUSIP # 21H022655 GNMA II SINGLE FAMILY 2.5% 05/15/2048 ACCOUNT 1055064550	BUY	05/20/2021 400,000.000	409,937.50		409,937.50 409,937.50	
CUSIP # 21H022655 GNMA II SINGLE FAMILY 2.5% 05/15/2048 ACCOUNT 1055064550	BUY	05/20/2021 450,000.000	462,796.88		462,796.88 462,796.88	
CUSIP # 21H022655 GNMA II SINGLE FAMILY 2.5% 05/15/2048 ACCOUNT 1055064550	SEL	05/20/2021 300,000.000	309,023.44		308,410.39 308,415.56	607.88
CUSIP # 21H022655 GNMA II SINGLE FAMILY 2.5% 05/15/2048 ACCOUNT 1055064550	SEL	05/20/2021 550,000.000	570,904.30		565,419.04 565,428.54	5,475.76
CUSIP # 21H022663 GNMA II SINGLE FAMILY 2.5% 06/15/2047 ACCOUNT 1055064550	BUY	06/21/2021 300,000.000	308,390.63		308,390.63 308,390.63	
CUSIP # 21H022663 GNMA II SINGLE FAMILY 2.5% 06/15/2047 ACCOUNT 1055064550	BUY	06/21/2021 550,000.000	569,765.63		569,765.63 569,765.63	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CREDIT SUISSE FIRST BOSTON CUSIP # 21H022663 GNMA II SINGLE FAMILY 2.5% 06/15/2047 ACCOUNT 1055064550	SEL	06/21/2021 550,000.000	568,841.80		568,098.27 568,098.27	743.53
CUSIP # 21H022671 GNMA II SINGLE FAMILY 2.5% 07/01/2051 ACCOUNT 1055064550	BUY	07/21/2021 550,000.000	567,789.06		567,789.06 567,789.06	
CUSIP # 21H022671 GNMA II SINGLE FAMILY 2.5% 07/01/2051 ACCOUNT 1055064550	SEL	07/21/2021 275,000.000	284,179.20		284,053.35 284,053.35	125.85
CUSIP # 21H022689 GNMA II SINGLE FAMILY 2.5% 08/15/2046 ACCOUNT 1055064550	BUY	08/19/2021 275,000.000	283,679.69		283,679.69 283,679.69	
CUSIP # 21H022689 GNMA II SINGLE FAMILY 2.5% 08/15/2046 ACCOUNT 1055064550	SEL	08/19/2021 275,000.000	285,135.25		283,697.38 283,697.38	1,437.87
CUSIP # 21H022697 GNMA II SINGLE FAMILY 2.5% 09/15/2047 ACCOUNT 1055064550	BUY	09/21/2021 275,000.000	284,582.03		284,582.03 284,582.03	
CUSIP # 21H022697 GNMA II SINGLE FAMILY 2.5% 09/15/2047 ACCOUNT 1055064550	SEL	09/21/2021 50,000.000	51,789.06		51,749.20 51,749.20	39.86
CUSIP # 21H022697 GNMA II SINGLE FAMILY 2.5% 09/15/2047 ACCOUNT 1055064550	SEL	09/21/2021 275,000.000	284,710.94		284,620.58 284,620.58	90.36
CUSIP # 21H022697 GNMA II SINGLE FAMILY 2.5% 09/15/2047 ACCOUNT 1055064550	SEL	09/21/2021 100,000.000	103,578.13		103,498.39 103,498.39	79.74
CUSIP # 21H0226A4 GNMA II SINGLE FAMILY 2.5% 10/15/2047	BUY	10/21/2021 275,000.000	284,195.31		284,195.31 284,195.31	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CREDIT SUISSE FIRST BOSTON ACCOUNT 1055064550						
CUSIP # 21H0226A4 GNMA II SINGLE FAMILY 2.5% 10/15/2047 ACCOUNT 1055064550	BUY	10/21/2021 150,000.000	155,085.94		155,085.94 155,085.94	
CUSIP # 21H0226A4 GNMA II SINGLE FAMILY 2.5% 10/15/2047 ACCOUNT 1055064550	SEL	10/21/2021 225,000.000	232,998.05		232,555.49 232,555.49	442.56
CUSIP # 21H0226A4 GNMA II SINGLE FAMILY 2.5% 10/15/2047 ACCOUNT 1055064550	SEL	10/21/2021 200,000.000	206,246.09		206,716.00 206,716.00	469.91-
CUSIP # 21H0226B2 GNMA II SINGLE FAMILY 2.5% 11/15/2047 ACCOUNT 1055064550	BUY	11/18/2021 225,000.000	232,628.91		232,628.91 232,628.91	
CUSIP # 21H0226B2 GNMA II SINGLE FAMILY 2.5% 11/15/2047 ACCOUNT 1055064550	BUY	11/18/2021 200,000.000	205,906.25		205,906.25 205,906.25	
CUSIP # 21H0226B2 GNMA II SINGLE FAMILY 2.5% 11/15/2047 ACCOUNT 1055064550	SEL	11/18/2021 425,000.000	435,093.75		438,328.45 438,328.45	3,234.70-
CUSIP # 21H0226C0 GNMA II SINGLE FAMILY 2.5% 12/01/2046 ACCOUNT 1055064550	BUY	12/20/2021 425,000.000	434,197.27		434,197.27 434,197.27	
CUSIP # 21H0226C0 GNMA II SINGLE FAMILY 2.5% 12/01/2046 ACCOUNT 1055064550	SEL	12/20/2021 425,000.000	436,355.47		434,548.50 434,548.50	1,806.97
CUSIP # 243537107 DECKERS OUTDOOR CORP ACCOUNT 1055064603	SEL	02/05/2021 159.000	49,287.17	1.19 1.09	23,515.85 45,598.02	3,686.87

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CREDIT SUISSE FIRST BOSTON CUSIP # 30057T105 EVOQUA WATER TECHNOLOGIES CORP ACCOUNT 1055064603	BUY	01/19/2021 18.000	539.69	0.14	539.83 539.83	
CUSIP # 31418D2V3 FEDERAL NATL MTG ASSN GTD MTG PA 2.000 2041-06-01 USD 2% 07/01/2041 ACCOUNT 1055064550	BUY	06/14/2021 200,000.000	203,140.63		203,140.63 203,140.63	
CUSIP # 377320106 GLATFELTER CORP ACCOUNT 1055064603	BUY	03/11/2021 530.000	9,538.15	3.98	9,542.13 9,542.13	
CUSIP # 377320106 GLATFELTER CORP ACCOUNT 1055064603	BUY	03/12/2021 638.000	11,592.14	4.78	11,596.92 11,596.92	
CUSIP # 38138KAE0 GOLDENTREE LOAN MANAGEMENT ABS 0% 10/20/2034 ACCOUNT 1055064550	BUY	12/08/2021 250,000.000	250,000.00		250,000.00 250,000.00	
CUSIP # 452327109 ILLUMINA INC ACCOUNT 1055064596	SEL	05/06/2021 194.000	73,475.37	7.76 0.38	34,834.57 71,780.00	1,687.23
CUSIP # 452327109 ILLUMINA INC ACCOUNT 1055064596	SEL	05/07/2021 139.000	52,859.74	5.56 0.27	24,958.79 51,430.00	1,423.91
CUSIP # 452327109 ILLUMINA INC ACCOUNT 1055064596	SEL	05/10/2021 139.000	52,041.57	5.56 0.27	24,958.79 51,430.00	605.74
CUSIP # 452327109 ILLUMINA INC ACCOUNT 1055064596	SEL	05/11/2021 175.000	67,324.13	7.00 0.35	31,422.93 64,750.00	2,566.78
CUSIP # 452327109 ILLUMINA INC ACCOUNT 1055064596	SEL	05/13/2021 222.000	84,683.57	8.88 0.44	39,862.24 82,140.00	2,534.25
CUSIP # 452327109 ILLUMINA INC ACCOUNT 1055064596	SEL	05/14/2021 139.000	52,042.35	5.56 0.27	24,958.79 51,430.00	606.52

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CREDIT SUISSE FIRST BOSTON CUSIP # 452327109 ILLUMINA INC ACCOUNT 1055064596	SEL	05/17/2021 102.000	38,017.14	4.08 0.20	18,315.08 37,740.00	272.86
CUSIP # 452327109 ILLUMINA INC ACCOUNT 1055064596	SEL	05/18/2021 166.000	63,204.68	6.64 0.33	29,806.90 61,420.00	1,777.71
CUSIP # 452327109 ILLUMINA INC ACCOUNT 1055064596	SEL	05/19/2021 176.000	66,723.57	7.04 0.35	31,602.49 65,120.00	1,596.18
CUSIP # 55027E102 LUMINEX CORP DEL ACCOUNT 1055064603	BUY	01/15/2021 703.000	18,786.48	5.27	18,791.75 18,791.75	
CUSIP # 55027E102 LUMINEX CORP DEL ACCOUNT 1055064603	BUY	01/19/2021 985.000	27,468.70	7.39	27,476.09 27,476.09	
CUSIP # 55027E102 LUMINEX CORP DEL ACCOUNT 1055064603	BUY	01/20/2021 942.000	26,088.12	7.07	26,095.19 26,095.19	
CUSIP # 70932M107 PENNYMAC FINL SERVICES, INC ACCOUNT 1055064603	SEL	01/13/2021 2,237.000	127,527.12	16.78 2.82	65,522.08 146,791.94	19,284.42-
CUSIP # 71639T106 PETIQ INC ACCOUNT 1055064603	BUY	07/13/2021 741.000	28,144.88	5.56	28,150.44 28,150.44	
CUSIP # 750236101 RADIAN GROUP INC ACCOUNT 1055064603	BUY	01/19/2021 353.000	7,712.77	10.59	7,723.36 7,723.36	
CUSIP # 750236101 RADIAN GROUP INC ACCOUNT 1055064603	BUY	01/19/2021 1,458.000	31,998.29	10.94	32,009.23 32,009.23	
CUSIP # 82509L107 SHOIFY INC ACCOUNT 1055064596	BUY	03/02/2021 179.000	228,147.80	7.16	228,154.96 228,154.96	
CUSIP # 82509L107 SHOIFY INC ACCOUNT 1055064596	BUY	03/03/2021 152.000	198,383.35	6.08	198,389.43 198,389.43	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21	THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS	
CREDIT SUISSE FIRST BOSTON							
CUSIP # 882681109	SEL	02/11/2021	39,407.85	3.31	19,843.22	4,977.56	
TEXAS ROADHOUSE INC CLASS A		441.000		0.88	34,426.10		
ACCOUNT 1055064603							
224 PURCHASES FOR	88,171,202.28	228 SALES FOR	83,205,723.44	BROKER AGGREGATE TOTAL		171,376,925.72	
MLPFS INC/FIXED INCOME							
CUSIP # 01F012411	BUY	01/18/2022	275,945.31		275,945.31		
FEDERAL NATL MTG ASSN 1.5%		275,000.000			275,945.31		
01/15/2036							
ACCOUNT 1055064550							
CUSIP # 01F0124A1	SEL	10/19/2021	101,464.84		101,297.83	167.01	
FEDERAL NATL MTG ASSN 1.5%		100,000.000			101,297.83		
10/15/2035							
ACCOUNT 1055064550							
CUSIP # 01F0124A1	SEL	10/19/2021	177,563.48		177,271.21	292.27	
FEDERAL NATL MTG ASSN 1.5%		175,000.000			177,271.21		
10/15/2035							
ACCOUNT 1055064550							
CUSIP # 01F0124B9	BUY	11/16/2021	278,566.41		278,566.41		
FEDERAL NATL MTG ASSN TBA 1.5%		275,000.000			278,566.41		
11/15/2035							
ACCOUNT 1055064550							
CUSIP # 01F0124B9	SEL	11/16/2021	276,208.50		278,935.07	2,726.57-	
FEDERAL NATL MTG ASSN TBA 1.5%		275,000.000			278,935.07		
11/15/2035							
ACCOUNT 1055064550							
CUSIP # 01F0124C7	BUY	12/16/2021	275,676.76		275,676.76		
FEDERAL NATL MTG ASSN TBA 1.5%		275,000.000			275,676.76		
12/15/2035							
ACCOUNT 1055064550							
CUSIP # 01F0124C7	SEL	12/16/2021	276,460.94		275,473.01	987.93	
FEDERAL NATL MTG ASSN TBA 1.5%		275,000.000			275,473.01		
12/15/2035							
ACCOUNT 1055064550							
CUSIP # 01F020414	BUY	01/18/2022	307,710.94		307,710.94		
FNMA TBA 2% 05/25/2035		300,000.000			307,710.94		
ACCOUNT 1055064550							

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
MLPFS INC/FIXED INCOME						
CUSIP # 01F020489	SEL	08/17/2021	310,957.03		307,978.91	2,978.12
FNMA 2% 08/25/2028		300,000.000			307,978.91	
ACCOUNT 1055064550						
CUSIP # 01F020497	BUY	09/16/2021	310,546.88		310,546.88	
FNMA TBA 2% 09/01/2028		300,000.000			310,546.88	
ACCOUNT 1055064550						
CUSIP # 01F020497	SEL	09/16/2021	309,990.23		310,273.41	283.18-
FNMA TBA 2% 09/01/2028		300,000.000			310,273.41	
ACCOUNT 1055064550						
CUSIP # 01F0204A4	BUY	10/19/2021	309,515.63		309,515.63	
FNMA TBA 2% 10/01/2028		300,000.000			309,515.63	
ACCOUNT 1055064550						
CUSIP # 01F0204A4	SEL	10/19/2021	283,996.58		283,850.72	145.86
FNMA TBA 2% 10/01/2028		275,000.000			283,850.72	
ACCOUNT 1055064550						
CUSIP # 01F0204A4	SEL	10/19/2021	309,779.30		309,655.34	123.96
FNMA TBA 2% 10/01/2028		300,000.000			309,655.34	
ACCOUNT 1055064550						
CUSIP # 01F0204B2	BUY	11/16/2021	309,375.00		309,375.00	
FNMA TBA 2% 11/15/2035		300,000.000			309,375.00	
ACCOUNT 1055064550						
CUSIP # 01F0204B2	BUY	11/16/2021	283,636.72		283,636.72	
FNMA TBA 2% 11/15/2035		275,000.000			283,636.72	
ACCOUNT 1055064550						
CUSIP # 01F0204B2	SEL	11/16/2021	307,898.44		309,783.97	1,885.53-
FNMA TBA 2% 11/15/2035		300,000.000			309,783.97	
ACCOUNT 1055064550						
CUSIP # 01F0204C0	BUY	12/16/2021	307,406.25		307,406.25	
FNMA TBA 2% 05/25/2035		300,000.000			307,406.25	
ACCOUNT 1055064550						
CUSIP # 01F0204C0	SEL	12/16/2021	308,208.98		307,257.20	951.78
FNMA TBA 2% 05/25/2035		300,000.000			307,257.20	
ACCOUNT 1055064550						
CUSIP # 01F020612	BUY	01/14/2021	440,273.44		440,273.44	
FNMA TBA 2% 01/15/2052		425,000.000			440,273.44	
ACCOUNT 1055064550						

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21	THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS	
MLPFS INC/FIXED INCOME							
CUSIP # 01F020612 FNMA TBA 2% 01/15/2052 ACCOUNT 1055064550	BUY	01/14/2021 500,000.000	517,304.69		517,304.69 517,304.69		
CUSIP # 01F020612 FNMA TBA 2% 01/15/2052 ACCOUNT 1055064550	SEL	01/14/2021 925,000.000	960,374.02		956,579.80 956,579.80	3,794.22	
CUSIP # 01F020612 FNMA TBA 2% 01/15/2052 ACCOUNT 1055064550	BUY	01/13/2022 375,000.000	371,953.13		371,953.13 371,953.13		
CUSIP # 01F020620 FNMA TBA 2% 02/15/2052 ACCOUNT 1055064550	BUY	02/11/2021 925,000.000	958,964.84		958,964.84 958,964.84		
CUSIP # 01F020620 FNMA TBA 2% 02/15/2052 ACCOUNT 1055064550	SEL	02/11/2021 475,000.000	490,381.84		491,310.02 491,310.02	928.18-	
CUSIP # 01F020620 FNMA TBA 2% 02/15/2052 ACCOUNT 1055064550	SEL	02/11/2021 450,000.000	464,115.23		465,451.59 465,451.59	1,336.36-	
CUSIP # 01F020638 FNMA TBA 2% 03/15/2051 ACCOUNT 1055064550	BUY	03/11/2021 475,000.000	489,621.09		489,621.09 489,621.09		
CUSIP # 01F020638 FNMA TBA 2% 03/15/2051 ACCOUNT 1055064550	BUY	03/11/2021 450,000.000	463,429.69		463,429.69 463,429.69		
CUSIP # 01F020638 FNMA TBA 2% 03/15/2051 ACCOUNT 1055064550	SEL	03/11/2021 925,000.000	942,470.21		951,687.38 951,744.71	9,274.50-	
CUSIP # 01F020646 FNMA 2% 04/15/2051 ACCOUNT 1055064550	BUY	04/14/2021 925,000.000	940,753.91		940,753.91 940,753.91		
CUSIP # 01F020646 FNMA 2% 04/15/2051 ACCOUNT 1055064550	SEL	04/14/2021 650,000.000	648,197.27		660,059.11 660,059.11	11,861.84-	
CUSIP # 01F020646 FNMA 2% 04/15/2051	SEL	04/14/2021 475,000.000	478,339.84		482,350.88 482,350.88	4,011.04-	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
MLPFS INC/FIXED INCOME ACCOUNT 1055064550						
CUSIP # 01F020646 FNMA 2% 04/15/2051 ACCOUNT 1055064550	SEL	04/14/2021 450,000.000	450,544.92		456,964.00 456,964.00	6,419.08-
CUSIP # 01F020653 FNMA 2% 05/15/2050 ACCOUNT 1055064550	BUY	05/13/2021 650,000.000	646,953.13		646,953.13 646,953.13	
CUSIP # 01F020653 FNMA 2% 05/15/2050 ACCOUNT 1055064550	BUY	05/13/2021 450,000.000	449,789.06		449,789.06 449,789.06	
CUSIP # 01F020653 FNMA 2% 05/15/2050 ACCOUNT 1055064550	BUY	05/13/2021 475,000.000	477,300.78		477,300.78 477,300.78	
CUSIP # 01F020653 FNMA 2% 05/15/2050 ACCOUNT 1055064550	SEL	05/13/2021 750,000.000	755,126.95		750,102.52 750,102.51	5,024.44
CUSIP # 01F020661 FNMA 2% 06/15/2049 ACCOUNT 1055064550	BUY	06/14/2021 750,000.000	753,750.00		753,750.00 753,750.00	
CUSIP # 01F020661 FNMA 2% 06/15/2049 ACCOUNT 1055064550	SEL	06/14/2021 750,000.000	755,229.49		753,957.99 753,957.98	1,271.51
CUSIP # 01F020679 FNMA 2% 07/15/2050 ACCOUNT 1055064550	BUY	07/14/2021 750,000.000	753,632.81		753,632.81 753,632.81	
CUSIP # 01F020679 FNMA 2% 07/15/2050 ACCOUNT 1055064550	SEL	07/14/2021 750,000.000	756,840.82		754,942.38 754,942.38	1,898.44
CUSIP # 01F020687 FNMA 2% 03/25/2050 ACCOUNT 1055064550	BUY	08/12/2021 750,000.000	755,273.44		755,273.44 755,273.44	
CUSIP # 01F020687 FNMA 2% 03/25/2050 ACCOUNT 1055064550	SEL	08/12/2021 750,000.000	761,425.78		755,126.12 755,126.12	6,299.66

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
MLPFS INC/FIXED INCOME CUSIP # 01F020695 FNMA 2% 09/15/2050 ACCOUNT 1055064550	BUY	09/14/2021 750,000.000	759,843.75		759,843.75 759,843.75	
CUSIP # 01F020695 FNMA 2% 09/15/2050 ACCOUNT 1055064550	SEL	09/14/2021 450,000.000	455,334.96		456,146.09 456,146.09	811.13-
CUSIP # 01F020695 FNMA 2% 09/15/2050 ACCOUNT 1055064550	SEL	09/14/2021 500,000.000	505,927.73		506,828.99 506,828.99	901.26-
CUSIP # 01F020695 FNMA 2% 09/15/2050 ACCOUNT 1055064550	SEL	09/14/2021 250,000.000	253,344.73		253,414.50 253,414.50	69.77-
CUSIP # 01F0206A2 FNMA 2% 10/15/2050 ACCOUNT 1055064550	BUY	10/14/2021 500,000.000	505,000.00		505,000.00 505,000.00	
CUSIP # 01F0206A2 FNMA 2% 10/15/2050 ACCOUNT 1055064550	BUY	10/14/2021 450,000.000	454,500.00		454,500.00 454,500.00	
CUSIP # 01F0206A2 FNMA 2% 10/15/2050 ACCOUNT 1055064550	BUY	10/14/2021 250,000.000	252,890.63		252,890.63 252,890.63	
CUSIP # 01F0206A2 FNMA 2% 10/15/2050 ACCOUNT 1055064550	SEL	10/14/2021 325,000.000	325,869.63		328,645.30 328,645.30	2,775.67-
CUSIP # 01F0206A2 FNMA 2% 10/15/2050 ACCOUNT 1055064550	SEL	10/14/2021 375,000.000	378,896.48		379,206.12 379,206.12	309.64-
CUSIP # 01F0206A2 FNMA 2% 10/15/2050 ACCOUNT 1055064550	SEL	10/14/2021 400,000.000	404,914.06		404,486.52 404,486.52	427.54
CUSIP # 01F0206A2 FNMA 2% 10/15/2050 ACCOUNT 1055064550	SEL	10/14/2021 425,000.000	430,951.66		429,766.93 429,766.93	1,184.73
CUSIP # 01F0206B0 FNMA 2% 11/15/2050 ACCOUNT 1055064550	BUY	11/10/2021 375,000.000	378,281.25		378,281.25 378,281.25	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
MLPFS INC/FIXED INCOME						
CUSIP # 01F0206B0 FNMA 2% 11/15/2050 ACCOUNT 1055064550	BUY	11/10/2021 400,000.000	404,250.00		404,250.00 404,250.00	
CUSIP # 01F0206B0 FNMA 2% 11/15/2050 ACCOUNT 1055064550	BUY	11/10/2021 425,000.000	430,246.09		430,246.09 430,246.09	
CUSIP # 01F0206B0 FNMA 2% 11/15/2050 ACCOUNT 1055064550	BUY	11/10/2021 325,000.000	325,304.69		325,304.69 325,304.69	
CUSIP # 01F0206B0 FNMA 2% 11/15/2050 ACCOUNT 1055064550	SEL	11/10/2021 375,000.000	374,252.93		378,158.14 378,158.14	3,905.21-
CUSIP # 01F0206B0 FNMA 2% 11/15/2050 ACCOUNT 1055064550	SEL	11/10/2021 400,000.000	400,398.44		403,368.68 403,368.68	2,970.24-
CUSIP # 01F0206B0 FNMA 2% 11/15/2050 ACCOUNT 1055064550	SEL	11/10/2021 375,000.000	374,436.04		378,158.14 378,158.14	3,722.10-
CUSIP # 01F0206B0 FNMA 2% 11/15/2050 ACCOUNT 1055064550	SEL	11/10/2021 375,000.000	373,718.26		378,158.14 378,158.14	4,439.88-
CUSIP # 01F0206C8 FNMA TBA 2% 12/15/2050 ACCOUNT 1055064550	BUY	12/13/2021 375,000.000	373,476.56		373,476.56 373,476.56	
CUSIP # 01F0206C8 FNMA TBA 2% 12/15/2050 ACCOUNT 1055064550	BUY	12/13/2021 400,000.000	399,562.50		399,562.50 399,562.50	
CUSIP # 01F0206C8 FNMA TBA 2% 12/15/2050 ACCOUNT 1055064550	BUY	12/13/2021 375,000.000	373,652.34		373,652.34 373,652.34	
CUSIP # 01F0206C8 FNMA TBA 2% 12/15/2050 ACCOUNT 1055064550	BUY	12/13/2021 375,000.000	372,919.92		372,919.92 372,919.92	
CUSIP # 01F0206C8 FNMA TBA 2% 12/15/2050	SEL	12/13/2021 375,000.000	372,714.84		373,562.34 373,562.34	847.50-

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER VALUATION 917,598,423.21 THRESHOLD 45,879,921.16

DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
MLPFS INC/FIXED INCOME ACCOUNT 1055064550						
CUSIP # 01F022618 FNCT 2.5% 01/01/2043 ACCOUNT 1055064550	BUY	01/13/2022 400,000.000	408,718.75		408,718.75 408,718.75	
CUSIP # 01F022618 FNCT 2.5% 01/01/2043 ACCOUNT 1055064550	BUY	01/13/2022 375,000.000	383,759.77		383,759.77 383,759.77	
CUSIP # 01F022675 FNCT TBA 2.5% 07/15/2047 ACCOUNT 1055064550	SEL	07/14/2021 275,000.000	284,136.23		284,023.40 284,023.40	112.83
CUSIP # 01F022675 FNCT TBA 2.5% 07/15/2047 ACCOUNT 1055064550	SEL	07/14/2021 150,000.000	154,983.40		154,921.85 154,921.85	61.55
CUSIP # 01F022683 FNCT TBA 2.5% 08/15/2046 ACCOUNT 1055064550	BUY	08/12/2021 425,000.000	438,281.25		438,281.25 438,281.25	
CUSIP # 01F022683 FNCT TBA 2.5% 08/15/2046 ACCOUNT 1055064550	SEL	08/12/2021 225,000.000	232,940.92		232,211.79 232,211.79	729.13
CUSIP # 01F022683 FNCT TBA 2.5% 08/15/2046 ACCOUNT 1055064550	SEL	08/12/2021 200,000.000	207,238.28		206,410.48 206,410.48	827.80
CUSIP # 01F022691 FNCT TBA 2.5% 09/15/2048 ACCOUNT 1055064550	BUY	09/14/2021 225,000.000	232,453.13		232,453.13 232,453.13	
CUSIP # 01F022691 FNCT TBA 2.5% 09/15/2048 ACCOUNT 1055064550	BUY	09/14/2021 200,000.000	206,812.50		206,812.50 206,812.50	
CUSIP # 01F022691 FNCT TBA 2.5% 09/15/2048 ACCOUNT 1055064550	SEL	09/14/2021 550,000.000	570,410.16		569,430.01 569,430.01	980.15
CUSIP # 01F022691 FNCT TBA 2.5% 09/15/2048 ACCOUNT 1055064550	SEL	09/14/2021 425,000.000	441,252.93		440,014.10 440,014.10	1,238.83

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21	THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS	
MLPFS INC/FIXED INCOME CUSIP # 01F0226A8 FNCT TBA 2.5% 10/15/2047 ACCOUNT 1055064550	BUY	10/14/2021 425,000.000	440,406.25		440,406.25 440,406.25		
CUSIP # 01F0226A8 FNCT TBA 2.5% 10/15/2047 ACCOUNT 1055064550	BUY	10/14/2021 550,000.000	569,335.94		569,335.94 569,335.94		
CUSIP # 01F0226A8 FNCT TBA 2.5% 10/15/2047 ACCOUNT 1055064550	SEL	10/14/2021 200,000.000	206,300.78		206,945.48 206,945.48	644.70-	
CUSIP # 01F0226A8 FNCT TBA 2.5% 10/15/2047 ACCOUNT 1055064550	SEL	10/14/2021 350,000.000	363,207.03		362,154.58 362,154.58	1,052.45	
CUSIP # 01F0226A8 FNCT TBA 2.5% 10/15/2047 ACCOUNT 1055064550	SEL	10/14/2021 350,000.000	363,644.53		362,154.58 362,154.58	1,489.95	
CUSIP # 01F0226A8 FNCT TBA 2.5% 10/15/2047 ACCOUNT 1055064550	SEL	10/14/2021 275,000.000	285,086.91		284,550.03 284,550.03	536.88	
CUSIP # 01F0226B6 FNCT TBA 2.5% 11/15/2047 ACCOUNT 1055064550	BUY	11/10/2021 350,000.000	362,578.13		362,578.13 362,578.13		
CUSIP # 01F0226B6 FNCT TBA 2.5% 11/15/2047 ACCOUNT 1055064550	BUY	11/10/2021 350,000.000	363,015.63		363,015.63 363,015.63		
CUSIP # 01F0226B6 FNCT TBA 2.5% 11/15/2047 ACCOUNT 1055064550	BUY	11/10/2021 275,000.000	284,582.03		284,582.03 284,582.03		
CUSIP # 01F0226B6 FNCT TBA 2.5% 11/15/2047 ACCOUNT 1055064550	BUY	11/10/2021 200,000.000	205,906.25		205,906.25 205,906.25		
CUSIP # 01F0226B6 FNCT TBA 2.5% 11/15/2047 ACCOUNT 1055064550	SEL	11/10/2021 325,000.000	334,058.11		336,219.35 336,219.35	2,161.24-	
CUSIP # 01F0226B6 FNCT TBA 2.5% 11/15/2047 ACCOUNT 1055064550	SEL	11/10/2021 375,000.000	385,744.63		387,945.40 387,945.40	2,200.77-	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21	THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS	
MLPFS INC/FIXED INCOME							
CUSIP # 01F0226B6 FNCT TBA 2.5% 11/15/2047 ACCOUNT 1055064550	SEL	11/10/2021 350,000.000	359,925.78		362,082.38 362,082.38	2,156.60-	
CUSIP # 01F0226B6 FNCT TBA 2.5% 11/15/2047 ACCOUNT 1055064550	SEL	11/10/2021 125,000.000	128,029.79		129,315.13 129,315.13	1,285.34-	
CUSIP # 01F0226C4 FNCT TBA 2.5% 12/01/2042 ACCOUNT 1055064550	BUY	12/13/2021 325,000.000	333,277.34		333,277.34 333,277.34		
CUSIP # 01F0226C4 FNCT TBA 2.5% 12/01/2042 ACCOUNT 1055064550	BUY	12/13/2021 375,000.000	384,843.75		384,843.75 384,843.75		
CUSIP # 01F0226C4 FNCT TBA 2.5% 12/01/2042 ACCOUNT 1055064550	BUY	12/13/2021 350,000.000	359,078.13		359,078.13 359,078.13		
CUSIP # 01F0226C4 FNCT TBA 2.5% 12/01/2042 ACCOUNT 1055064550	BUY	12/13/2021 125,000.000	127,724.61		127,724.61 127,724.61		
CUSIP # 01F0226C4 FNCT TBA 2.5% 12/01/2042 ACCOUNT 1055064550	SEL	12/13/2021 400,000.000	409,570.31		409,239.75 409,239.75	330.56	
CUSIP # 01F0226C4 FNCT TBA 2.5% 12/01/2042 ACCOUNT 1055064550	SEL	12/13/2021 375,000.000	384,558.11		383,662.26 383,662.26	895.85	
CUSIP # 12635QBF6 COMM 2015-CCRE27 MTG TR CMO 3.349% 10/10/2048 ACCOUNT 1055064550	BUY	04/14/2021 278,994.690	297,347.31		297,347.31 297,347.31		
CUSIP # 21H020618 GOVERNMENT NATL MTG ASSN TBA 2% 04/20/2050 ACCOUNT 1055064550	BUY	01/20/2022 375,000.000	378,750.00		378,750.00 378,750.00		
CUSIP # 21H020675 GOVERNMENT NATL MTG ASSN 2% 07/15/2051 ACCOUNT 1055064550	SEL	07/21/2021 200,000.000	203,207.03		202,723.09 202,723.09	483.94	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER VALUATION 917,598,423.21 THRESHOLD 45,879,921.16

DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
MLPFS INC/FIXED INCOME						
CUSIP # 21H020683 GOVERNMENT NATL MTG ASSN MBS 2% 08/15/2050 ACCOUNT 1055064550	BUY	08/19/2021 200,000.000	202,843.75		202,843.75 202,843.75	
CUSIP # 21H020683 GOVERNMENT NATL MTG ASSN MBS 2% 08/15/2050 ACCOUNT 1055064550	SEL	08/19/2021 200,000.000	204,035.16		202,964.84 202,964.84	1,070.32
CUSIP # 21H020691 GOVERNMENT NATL MTG ASSN TBA 2% 09/15/2050 ACCOUNT 1055064550	BUY	09/21/2021 200,000.000	203,687.50		203,687.50 203,687.50	
CUSIP # 21H020691 GOVERNMENT NATL MTG ASSN TBA 2% 09/15/2050 ACCOUNT 1055064550	SEL	09/21/2021 200,000.000	203,574.22		203,977.65 203,977.65	403.43-
CUSIP # 21H0206A8 GOVERNMENT NATL MTG ASSN TBA 2% 10/15/2050 ACCOUNT 1055064550	BUY	10/21/2021 200,000.000	203,218.75		203,218.75 203,218.75	
CUSIP # 21H0206A8 GOVERNMENT NATL MTG ASSN TBA 2% 10/15/2050 ACCOUNT 1055064550	SEL	10/21/2021 200,000.000	202,613.28		203,399.96 203,399.96	786.68-
CUSIP # 21H0206B6 GOVERNMENT NATL MTG ASSN TBA 2% 04/20/2050 ACCOUNT 1055064550	BUY	11/18/2021 200,000.000	202,250.00		202,250.00 202,250.00	
CUSIP # 21H0206B6 GOVERNMENT NATL MTG ASSN TBA 2% 04/20/2050 ACCOUNT 1055064550	SEL	11/18/2021 200,000.000	201,480.47		202,282.55 202,282.55	802.08-
CUSIP # 21H0206B6 GOVERNMENT NATL MTG ASSN TBA 2% 04/20/2050 ACCOUNT 1055064550	SEL	11/18/2021 175,000.000	176,295.41		176,997.23 176,997.23	701.82-

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21	THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS	
MLPFS INC/FIXED INCOME CUSIP # 21H0206C4 GOVERNMENT NATL MTG ASSN TBA 2% 12/25/2050 ACCOUNT 1055064550	BUY	12/20/2021 200,000.000	201,031.25		201,031.25 201,031.25		
CUSIP # 21H0206C4 GOVERNMENT NATL MTG ASSN TBA 2% 12/25/2050 ACCOUNT 1055064550	BUY	12/20/2021 175,000.000	175,902.34		175,902.34 175,902.34		
CUSIP # 21H0206C4 GOVERNMENT NATL MTG ASSN TBA 2% 12/25/2050 ACCOUNT 1055064550	SEL	12/20/2021 375,000.000	379,467.77		377,172.85 377,172.85	2,294.92	
CUSIP # 21H022614 GNMA II SINGLE FAMILY 2.5% 01/01/2047 ACCOUNT 1055064550	SEL	01/21/2021 175,000.000	184,659.18		183,582.99 183,582.99	1,076.19	
CUSIP # 21H022614 GNMA II SINGLE FAMILY 2.5% 01/01/2047 ACCOUNT 1055064550	BUY	01/20/2022 325,000.000	333,416.99		333,416.99 333,416.99		
CUSIP # 21H022663 GNMA II SINGLE FAMILY 2.5% 06/15/2047 ACCOUNT 1055064550	SEL	06/21/2021 300,000.000	310,558.59		309,871.78 309,871.78	686.81	
CUSIP # 21H022671 GNMA II SINGLE FAMILY 2.5% 07/01/2051 ACCOUNT 1055064550	BUY	07/21/2021 300,000.000	309,984.38		309,984.38 309,984.38		
CUSIP # 21H022671 GNMA II SINGLE FAMILY 2.5% 07/01/2051 ACCOUNT 1055064550	SEL	07/21/2021 275,000.000	283,921.39		284,053.35 284,053.35	131.96-	
CUSIP # 21H022671 GNMA II SINGLE FAMILY 2.5% 07/01/2051 ACCOUNT 1055064550	SEL	07/21/2021 300,000.000	309,966.80		309,876.38 309,876.38	90.42	
CUSIP # 21H022689 GNMA II SINGLE FAMILY 2.5% 08/15/2046	BUY	08/19/2021 275,000.000	283,421.88		283,421.88 283,421.88		

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
MLPFS INC/FIXED INCOME ACCOUNT 1055064550						
CUSIP # 21H022689 GNMA II SINGLE FAMILY 2.5% 08/15/2046 ACCOUNT 1055064550	BUY	08/19/2021 300,000.000	309,421.88		309,421.88 309,421.88	
CUSIP # 21H022689 GNMA II SINGLE FAMILY 2.5% 08/15/2046 ACCOUNT 1055064550	SEL	08/19/2021 350,000.000	362,844.73		361,069.40 361,069.40	1,775.33
CUSIP # 21H022689 GNMA II SINGLE FAMILY 2.5% 08/15/2046 ACCOUNT 1055064550	SEL	08/19/2021 225,000.000	233,362.79		232,116.04 232,116.05	1,246.74
CUSIP # 21H022697 GNMA II SINGLE FAMILY 2.5% 09/15/2047 ACCOUNT 1055064550	BUY	09/21/2021 350,000.000	362,140.63		362,140.63 362,140.63	
CUSIP # 21H022697 GNMA II SINGLE FAMILY 2.5% 09/15/2047 ACCOUNT 1055064550	BUY	09/21/2021 225,000.000	232,910.16		232,910.16 232,910.16	
CUSIP # 21H022697 GNMA II SINGLE FAMILY 2.5% 09/15/2047 ACCOUNT 1055064550	SEL	09/21/2021 575,000.000	595,394.53		595,115.76 595,115.76	278.77
CUSIP # 21H0226A4 GNMA II SINGLE FAMILY 2.5% 10/15/2047 ACCOUNT 1055064550	BUY	10/21/2021 575,000.000	594,316.41		594,316.41 594,316.41	
CUSIP # 21H0226A4 GNMA II SINGLE FAMILY 2.5% 10/15/2047 ACCOUNT 1055064550	SEL	10/21/2021 325,000.000	336,298.83		335,913.49 335,913.49	385.34
CUSIP # 21H0226B2 GNMA II SINGLE FAMILY 2.5% 11/15/2047 ACCOUNT 1055064550	BUY	11/18/2021 325,000.000	335,765.63		335,765.63 335,765.63	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21	THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS	
MLPFS INC/FIXED INCOME CUSIP # 21H0226B2 GNMA II SINGLE FAMILY 2.5% 11/15/2047 ACCOUNT 1055064550	SEL	11/18/2021 325,000.000	332,972.66		335,192.35 335,192.35	2,219.69-	
CUSIP # 21H0226C0 GNMA II SINGLE FAMILY 2.5% 12/01/2046 ACCOUNT 1055064550	BUY	12/20/2021 325,000.000	332,287.11		332,287.11 332,287.11		
CUSIP # 21H0226C0 GNMA II SINGLE FAMILY 2.5% 12/01/2046 ACCOUNT 1055064550	SEL	12/20/2021 325,000.000	334,051.76		332,301.80 332,301.80	1,749.96	
CUSIP # 3136B9DS3 FEDERAL NATL MTG ASSN CMO 1.922% 12/25/2030 ACCOUNT 1055064550	SEL	01/11/2021 234,797.430	32,604.37		35,082.04 31,320.00	1,284.37	
CUSIP # 366651AG2 GARTNER INC CL A PP 144A 3.625% 06/15/2029-2024 ACCOUNT 1055064550	SEL	06/29/2021 100,000.000	101,500.00		100,000.00 100,000.00	1,500.00	
CUSIP # 63875DAA9 NATIXIS COMMERCIAL MTG SEC TRUST CMO 2.966% 12/15/2038 ACCOUNT 1055064550	SEL	12/07/2021 80,000.000	82,228.13		82,399.84 83,785.50	1,557.37-	
CUSIP # 75620TAW8 RECETTE CLO LTD ABS 0% 04/20/2034 ACCOUNT 1055064550	BUY	03/18/2021 195,000.000	195,000.00		195,000.00 195,000.00		
CUSIP # 912796B99 UNITED STATES TREAS BILLS 0% PIDI BILL 23/02/2021 USD 0% 02/23/2021 ACCOUNT 1055064550	BUY	01/26/2021 1,165,000.000	1,164,936.57		1,164,936.57 1,164,936.57		
CUSIP # 912810SS8 UNITED STATES TREAS BDS 1.625% PIDI BDS 15/11/2050 USD (BONDS 11/50) 1.625% 11/15/2050 ACCOUNT 1055064550	SEL	03/16/2021 315,000.000	265,517.85		312,215.78 312,055.43	46,537.58-	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
MLPFS INC/FIXED INCOME CUSIP # 912810SS8 UNITED STATES TREAS BDS 1.625% PIDI BDS 15/11/2050 USD (BONDS 11/50) 1.625% 11/15/2050 ACCOUNT 1055064550	SEL	03/16/2021 160,000.000	134,626.82		158,585.79 158,504.34	23,877.52-
CUSIP # 912810SS8 UNITED STATES TREAS BDS 1.625% PIDI BDS 15/11/2050 USD (BONDS 11/50) 1.625% 11/15/2050 ACCOUNT 1055064550	SEL	03/25/2021 695,000.000	586,243.36		688,857.04 688,503.24	102,259.88-
CUSIP # 912810SS8 UNITED STATES TREAS BDS 1.625% PIDI BDS 15/11/2050 USD (BONDS 11/50) 1.625% 11/15/2050 ACCOUNT 1055064550	SEL	03/30/2021 310,000.000	259,212.91		307,259.97 307,102.17	47,889.26-
CUSIP # 912810SU3 UNITED STATES TREAS BDS 1.875% PIDI BDS 15/02/2051 USD (BONDS 02/51) 1.875% 02/15/2051 ACCOUNT 1055064550	BUY	03/16/2021 155,000.000	138,785.55		138,785.55 138,785.55	
CUSIP # 912810SU3 UNITED STATES TREAS BDS 1.875% PIDI BDS 15/02/2051 USD (BONDS 02/51) 1.875% 02/15/2051 ACCOUNT 1055064550	BUY	03/16/2021 300,000.000	269,085.94		269,085.94 269,085.94	
CUSIP # 912810SU3 UNITED STATES TREAS BDS 1.875% PIDI BDS 15/02/2051 USD (BONDS 02/51) 1.875% 02/15/2051 ACCOUNT 1055064550	BUY	03/25/2021 665,000.000	596,837.50		596,837.50 596,837.50	
CUSIP # 912810SU3 UNITED STATES TREAS BDS 1.875% PIDI BDS 15/02/2051 USD (BONDS 02/51) 1.875% 02/15/2051 ACCOUNT 1055064550	BUY	03/30/2021 295,000.000	262,480.86		262,480.86 262,480.86	
CUSIP # 912810SU3 UNITED STATES TREAS BDS 1.875% PIDI BDS 15/02/2051 USD (BONDS 02/51) 1.875% 02/15/2051 ACCOUNT 1055064550	SEL	05/21/2021 130,000.000	116,325.42		119,055.64 119,055.64	2,730.22-

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21	THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS	
MLPFS INC/FIXED INCOME							
CUSIP # 912810SU3 UNITED STATES TREAS BDS 1.875% PIDI BDS 15/02/2051 USD (BONDS 02/51) 1.875% 02/15/2051 ACCOUNT 1055064550	SEL	05/24/2021 135,000.000	121,491.45		123,634.70 123,634.70	2,143.25-	
CUSIP # 912810SU3 UNITED STATES TREAS BDS 1.875% PIDI BDS 15/02/2051 USD (BONDS 02/51) 1.875% 02/15/2051 ACCOUNT 1055064550	SEL	06/02/2021 245,000.000	221,801.56		224,374.08 224,374.08	2,572.52-	
CUSIP # 912810SU3 UNITED STATES TREAS BDS 1.875% PIDI BDS 15/02/2051 USD (BONDS 02/51) 1.875% 02/15/2051 ACCOUNT 1055064550	SEL	06/02/2021 250,000.000	226,718.75		228,953.15 228,953.15	2,234.40-	
CUSIP # 912810SU3 UNITED STATES TREAS BDS 1.875% PIDI BDS 15/02/2051 USD (BONDS 02/51) 1.875% 02/15/2051 ACCOUNT 1055064550	SEL	07/15/2021 165,000.000	160,289.82		151,109.08 151,109.08	9,180.74	
CUSIP # 912810SU3 UNITED STATES TREAS BDS 1.875% PIDI BDS 15/02/2051 USD (BONDS 02/51) 1.875% 02/15/2051 ACCOUNT 1055064550	SEL	07/20/2021 240,000.000	242,456.26		219,795.02 219,795.02	22,661.24	
CUSIP # 912810SU3 UNITED STATES TREAS BDS 1.875% PIDI BDS 15/02/2051 USD (BONDS 02/51) 1.875% 02/15/2051 ACCOUNT 1055064550	SEL	07/20/2021 147,000.000	148,343.67		134,624.45 134,624.45	13,719.22	
CUSIP # 912810SU3 UNITED STATES TREAS BDS 1.875% PIDI BDS 15/02/2051 USD (BONDS 02/51) 1.875% 02/15/2051 ACCOUNT 1055064550	SEL	07/20/2021 165,000.000	166,585.55		151,109.08 151,109.08	15,476.47	
CUSIP # 912810SW9 UNITED STATES TREAS BDS 1.875% PIDI BDS 15/02/2041 USD (BONDS 02/41) 1.875% 02/15/2041	SEL	08/20/2021 145,000.000	147,378.91		142,322.07 142,322.07	5,056.84	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21	THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS	
MLPFS INC/FIXED INCOME ACCOUNT 1055064550							
CUSIP # 912810SX7 UNITED STATES TREAS BDS 0% BDS 15/05/2051 USD (BONDS 05/51) 2.375% 05/15/2051 ACCOUNT 1055064550	BUY	05/21/2021 120,000.000	120,478.13		120,478.13 120,478.13		
CUSIP # 912810SX7 UNITED STATES TREAS BDS 0% BDS 15/05/2051 USD (BONDS 05/51) 2.375% 05/15/2051 ACCOUNT 1055064550	BUY	05/24/2021 125,000.000	126,201.17		126,201.17 126,201.17		
CUSIP # 912810SX7 UNITED STATES TREAS BDS 0% BDS 15/05/2051 USD (BONDS 05/51) 2.375% 05/15/2051 ACCOUNT 1055064550	BUY	06/02/2021 55,000.000	55,760.55		55,760.55 55,760.55		
CUSIP # 912810SX7 UNITED STATES TREAS BDS 0% BDS 15/05/2051 USD (BONDS 05/51) 2.375% 05/15/2051 ACCOUNT 1055064550	BUY	06/02/2021 225,000.000	228,382.40		228,382.40 228,382.40		
CUSIP # 912810SX7 UNITED STATES TREAS BDS 0% BDS 15/05/2051 USD (BONDS 05/51) 2.375% 05/15/2051 ACCOUNT 1055064550	BUY	06/02/2021 230,000.000	233,845.81		233,845.81 233,845.81		
CUSIP # 912810SX7 UNITED STATES TREAS BDS 0% BDS 15/05/2051 USD (BONDS 05/51) 2.375% 05/15/2051 ACCOUNT 1055064550	BUY	07/15/2021 155,000.000	168,392.97		168,392.97 168,392.97		
CUSIP # 912810SX7 UNITED STATES TREAS BDS 0% BDS 15/05/2051 USD (BONDS 05/51) 2.375% 05/15/2051 ACCOUNT 1055064550	BUY	07/20/2021 225,000.000	253,875.62		253,875.62 253,875.62		
CUSIP # 912810SX7 UNITED STATES TREAS BDS 0% BDS 15/05/2051 USD (BONDS 05/51) 2.375% 05/15/2051 ACCOUNT 1055064550	BUY	07/20/2021 135,000.000	152,166.03		152,166.03 152,166.03		

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21	THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS	
MLPFS INC/FIXED INCOME ACCOUNT 1055064550							
CUSIP # 912810SX7 UNITED STATES TREAS BDS 0% BDS 15/05/2051 USD (BONDS 05/51) 2.375% 05/15/2051 ACCOUNT 1055064550	BUY	07/20/2021 155,000.000	174,787.58		174,787.58 174,787.58		
CUSIP # 912810SX7 UNITED STATES TREAS BDS 0% BDS 15/05/2051 USD (BONDS 05/51) 2.375% 05/15/2051 ACCOUNT 1055064550	SEL	08/17/2021 255,000.000	283,646.52		266,768.51 266,768.51	16,878.01	
CUSIP # 912810SX7 UNITED STATES TREAS BDS 0% BDS 15/05/2051 USD (BONDS 05/51) 2.375% 05/15/2051 ACCOUNT 1055064550	SEL	08/17/2021 125,000.000	138,137.96		130,768.88 130,768.88	7,369.08	
CUSIP # 912810SX7 UNITED STATES TREAS BDS 0% BDS 15/05/2051 USD (BONDS 05/51) 2.375% 05/15/2051 ACCOUNT 1055064550	SEL	08/17/2021 125,000.000	137,994.82		130,768.88 130,768.88	7,225.94	
CUSIP # 912810SY5 UNITED STATES TREAS BDS 2.25% BDS 15/05/2041 USD (BONDS 05/41) 2.25% 05/15/2041 ACCOUNT 1055064550	BUY	08/20/2021 140,000.000	151,084.78		151,084.78 151,084.78		
CUSIP # 912810SZ2 UNITED STATES TREAS BDS 2% BDS 15/08/2051 USD (BONDS 08/51) 2% 08/15/2051 ACCOUNT 1055064550	BUY	08/17/2021 265,000.000	271,604.30		271,604.30 271,604.30		
CUSIP # 912810SZ2 UNITED STATES TREAS BDS 2% BDS 15/08/2051 USD (BONDS 08/51) 2% 08/15/2051 ACCOUNT 1055064550	BUY	08/17/2021 130,000.000	132,346.09		132,346.09 132,346.09		
CUSIP # 912810SZ2 UNITED STATES TREAS BDS 2% BDS 15/08/2051 USD (BONDS 08/51) 2% 08/15/2051	BUY	08/17/2021 130,000.000	132,203.91		132,203.91 132,203.91		

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21	THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS	
MLPFS INC/FIXED INCOME ACCOUNT 1055064550							
CUSIP # 912810SZ2 UNITED STATES TREAS BDS 2% BDS 15/08/2051 USD (BONDS 08/51) 2% 08/15/2051 ACCOUNT 1055064550	BUY	10/12/2021 50,000.000	48,132.81		48,132.81 48,132.81		
CUSIP # 912810SZ2 UNITED STATES TREAS BDS 2% BDS 15/08/2051 USD (BONDS 08/51) 2% 08/15/2051 ACCOUNT 1055064550	BUY	11/02/2021 164,000.000	164,320.31		164,320.31 164,320.31		
CUSIP # 912810TA6 UNITED STATES TREAS BDS 1.75% BDS 15/08/2041 USD (BOND 08/41) 1.75% 08/15/2041 ACCOUNT 1055064550	SEL	12/08/2021 220,000.000	215,978.13		212,148.75 212,148.75	3,829.38	
CUSIP # 912810TC2 UNITED STATES TREAS BDS 2% BDS 15/11/2041 USD (BOND 11/41) 2% 11/15/2041 ACCOUNT 1055064550	BUY	12/08/2021 210,000.000	215,313.23		215,313.23 215,313.23		
CUSIP # 91282CAV3 0.875% PIDI NTS 15/11/2030 USD (F-2030) .875% 11/15/2030 ACCOUNT 1055064550	SEL	02/11/2021 810,000.000	790,572.64		802,284.83 801,930.82	11,358.18-	
CUSIP # 91282CBC4 0% PIDI NTS 31/12/2025 USD (AH-2025) 0% 12/31/2025 ACCOUNT 1055064550	SEL	02/24/2021 720,000.000	712,936.48		719,474.64 719,971.06	7,034.58-	
CUSIP # 91282CBC4 0% PIDI NTS 31/12/2025 USD (AH-2025) 0% 12/31/2025 ACCOUNT 1055064550	SEL	02/25/2021 615,000.000	609,115.99		614,551.25 614,975.27	5,859.28-	
CUSIP # 91282CBC4 0% PIDI NTS 31/12/2025 USD (AH-2025) 0% 12/31/2025 ACCOUNT 1055064550	SEL	02/26/2021 315,000.000	310,818.72		314,770.15 314,987.34	4,168.62-	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21	THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS	
MLPFS INC/FIXED INCOME CUSIP # 91282CBC4 0% PIDI NTS 31/12/2025 USD (AH-2025) 0% 12/31/2025 ACCOUNT 1055064550	SEL	02/26/2021 160,000.000	157,186.54		159,883.25 159,993.57	2,807.03-	
CUSIP # 91282CBC4 0% PIDI NTS 31/12/2025 USD (AH-2025) 0% 12/31/2025 ACCOUNT 1055064550	SEL	03/05/2021 480,000.000	472,697.68		479,649.76 479,980.70	7,283.02-	
CUSIP # 91282CBD2 0.125% PIDI NTS 31/12/2022 USD (BL-2022) .125% 12/31/2022 ACCOUNT 1055064550	SEL	02/22/2021 245,000.000	245,074.38		244,989.91 245,029.40	44.98	
CUSIP # 91282CBG5 0% PIDI NTS 31/01/2023 USD (AV-2023) .125% 01/31/2023 ACCOUNT 1055064550	BUY	02/01/2021 550,000.000	550,107.42		550,107.42 550,107.42		
CUSIP # 91282CBG5 0% PIDI NTS 31/01/2023 USD (AV-2023) .125% 01/31/2023 ACCOUNT 1055064550	SEL	04/23/2021 180,000.000	179,943.75		180,019.24 180,019.24	75.49-	
CUSIP # 91282CBH3 0% PIDI NTS 31/01/2026 USD (U-2026) .375% 01/31/2026 ACCOUNT 1055064550	SEL	03/25/2021 495,000.000	484,934.42		493,058.02 493,058.02	8,123.60-	
CUSIP # 91282CBH3 0% PIDI NTS 31/01/2026 USD (U-2026) .375% 01/31/2026 ACCOUNT 1055064550	SEL	03/25/2021 575,000.000	563,307.66		572,744.17 572,744.17	9,436.51-	
CUSIP # 91282CBH3 0% PIDI NTS 31/01/2026 USD (U-2026) .375% 01/31/2026 ACCOUNT 1055064550	SEL	03/29/2021 200,000.000	195,817.58		199,215.36 199,215.36	3,397.78-	
CUSIP # 91282CBH3 0% PIDI NTS 31/01/2026 USD (U-2026) .375% 01/31/2026 ACCOUNT 1055064550	SEL	03/29/2021 200,000.000	195,727.48		199,215.37 199,215.37	3,487.89-	
CUSIP # 91282CBH3 0% PIDI NTS 31/01/2026 USD (U-2026) .375% 01/31/2026	SEL	03/29/2021 595,000.000	582,333.92		592,665.71 592,665.71	10,331.79-	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
MLPFS INC/FIXED INCOME ACCOUNT 1055064550						
CUSIP # 91282CBH3 0% PIDI NTS 31/01/2026 USD (U-2026) .375% 01/31/2026 ACCOUNT 1055064550	SEL	03/30/2021 390,000.000	381,346.88		388,469.96 388,469.96	7,123.08-
CUSIP # 91282CBL4 1.125% PIDI NTS 15/02/2031 USD (B-2031) 1.125% 02/15/2031 ACCOUNT 1055064550	BUY	02/16/2021 785,000.000	782,904.25		782,904.25 782,904.25	
CUSIP # 91282CBL4 1.125% PIDI NTS 15/02/2031 USD (B-2031) 1.125% 02/15/2031 ACCOUNT 1055064550	BUY	04/16/2021 60,000.000	57,628.13		57,628.13 57,628.13	
CUSIP # 91282CBL4 1.125% PIDI NTS 15/02/2031 USD (B-2031) 1.125% 02/15/2031 ACCOUNT 1055064550	BUY	05/03/2021 184,000.000	175,720.00		175,720.00 175,720.00	
CUSIP # 91282CBL4 1.125% PIDI NTS 15/02/2031 USD (B-2031) 1.125% 02/15/2031 ACCOUNT 1055064550	SEL	05/17/2021 360,000.000	343,676.50		348,353.87 348,353.87	4,677.37-
CUSIP # 91282CBL4 1.125% PIDI NTS 15/02/2031 USD (B-2031) 1.125% 02/15/2031 ACCOUNT 1055064550	SEL	05/21/2021 345,000.000	328,532.64		333,839.12 333,839.12	5,306.48-
CUSIP # 91282CBN0 0% PIDI NTS 28/02/2023 USD (AX-2023) .125% 02/28/2023 ACCOUNT 1055064550	BUY	03/01/2021 230,000.000	230,057.34		230,057.34 230,057.34	
CUSIP # 91282CBQ3 0% PIDI NTS 28/02/2026 USD (V-2026) .5% 02/28/2026 ACCOUNT 1055064550	BUY	03/01/2021 305,000.000	302,295.51		302,295.51 302,295.51	
CUSIP # 91282CBQ3 0% PIDI NTS 28/02/2026 USD (V-2026) .5% 02/28/2026 ACCOUNT 1055064550	BUY	03/01/2021 155,000.000	152,935.35		152,935.35 152,935.35	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21	THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS	
MLPFS INC/FIXED INCOME CUSIP # 91282CBQ3 0% PIDI NTS 28/02/2026 USD (V-2026) .5% 02/28/2026 ACCOUNT 1055064550	BUY	03/01/2021 595,000.000	592,002.12		592,002.12 592,002.12		
CUSIP # 91282CBQ3 0% PIDI NTS 28/02/2026 USD (V-2026) .5% 02/28/2026 ACCOUNT 1055064550	BUY	03/01/2021 695,000.000	691,327.97		691,327.97 691,327.97		
CUSIP # 91282CBQ3 0% PIDI NTS 28/02/2026 USD (V-2026) .5% 02/28/2026 ACCOUNT 1055064550	BUY	03/05/2021 465,000.000	459,968.56		459,968.56 459,968.56		
CUSIP # 91282CBQ3 0% PIDI NTS 28/02/2026 USD (V-2026) .5% 02/28/2026 ACCOUNT 1055064550	BUY	03/09/2021 330,000.000	324,495.70		324,495.70 324,495.70		
CUSIP # 91282CBQ3 0% PIDI NTS 28/02/2026 USD (V-2026) .5% 02/28/2026 ACCOUNT 1055064550	SEL	04/27/2021 170,000.000	167,474.26		168,572.85 168,572.85	1,098.59-	
CUSIP # 91282CBQ3 0% PIDI NTS 28/02/2026 USD (V-2026) .5% 02/28/2026 ACCOUNT 1055064550	SEL	04/27/2021 190,000.000	187,241.23		188,404.95 188,404.95	1,163.72-	
CUSIP # 91282CBT7 0% PIDI NTS 31/03/2026 USD (W-2026) .75% 03/31/2026 ACCOUNT 1055064550	BUY	03/31/2021 475,000.000	473,084.75		473,084.75 473,084.75		
CUSIP # 91282CBT7 0% PIDI NTS 31/03/2026 USD (W-2026) .75% 03/31/2026 ACCOUNT 1055064550	BUY	03/31/2021 555,000.000	552,762.18		552,762.18 552,762.18		
CUSIP # 91282CBT7 0% PIDI NTS 31/03/2026 USD (W-2026) .75% 03/31/2026 ACCOUNT 1055064550	BUY	03/31/2021 570,000.000	567,127.73		567,127.73 567,127.73		
CUSIP # 91282CBT7 0% PIDI NTS 31/03/2026 USD (W-2026) .75% 03/31/2026	BUY	03/31/2021 190,000.000	189,027.73		189,027.73 189,027.73		

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
MLPFS INC/FIXED INCOME ACCOUNT 1055064550						
CUSIP # 91282CBT7 0% PIDI NTS 31/03/2026 USD (W-2026) .75% 03/31/2026 ACCOUNT 1055064550	BUY	03/31/2021 190,000.000	189,116.80		189,116.80 189,116.80	
CUSIP # 91282CBT7 0% PIDI NTS 31/03/2026 USD (W-2026) .75% 03/31/2026 ACCOUNT 1055064550	BUY	03/31/2021 375,000.000	372,759.00		372,759.00 372,759.00	
CUSIP # 91282CBT7 0% PIDI NTS 31/03/2026 USD (W-2026) .75% 03/31/2026 ACCOUNT 1055064550	SEL	05/21/2021 220,000.000	219,374.37		218,892.84 218,892.84	481.53
CUSIP # 91282CBT7 0% PIDI NTS 31/03/2026 USD (W-2026) .75% 03/31/2026 ACCOUNT 1055064550	SEL	05/21/2021 215,000.000	214,482.32		213,918.00 213,918.00	564.32
CUSIP # 91282CBT7 0% PIDI NTS 31/03/2026 USD (W-2026) .75% 03/31/2026 ACCOUNT 1055064550	SEL	05/25/2021 225,000.000	224,550.92		223,867.67 223,867.67	683.25
CUSIP # 91282CBT7 0% PIDI NTS 31/03/2026 USD (W-2026) .75% 03/31/2026 ACCOUNT 1055064550	SEL	05/28/2021 445,000.000	444,235.18		442,760.51 442,760.51	1,474.67
CUSIP # 91282CBT7 0% PIDI NTS 31/03/2026 USD (W-2026) .75% 03/31/2026 ACCOUNT 1055064550	SEL	06/15/2021 770,000.000	769,879.73		766,124.92 766,124.92	3,754.81
CUSIP # 91282CBT7 0% PIDI NTS 31/03/2026 USD (W-2026) .75% 03/31/2026 ACCOUNT 1055064550	SEL	06/16/2021 685,000.000	684,930.64		681,552.69 681,552.69	3,377.95
CUSIP # 91282CBT7 0% PIDI NTS 31/03/2026 USD (W-2026) .75% 03/31/2026 ACCOUNT 1055064550	SEL	06/21/2021 150,000.000	149,017.09		149,245.12 149,245.12	228.03-

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21	THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS	
MLPFS INC/FIXED INCOME CUSIP # 91282CBT7 0% PIDI NTS 31/03/2026 USD (W-2026) .75% 03/31/2026 ACCOUNT 1055064550	SEL	06/24/2021 490,000.000	487,924.27		487,534.04 487,534.04	390.23	
CUSIP # 91282CBW0 0% NTS 30/04/2026 USD (Y-2026) .75% 04/30/2026 ACCOUNT 1055064550	BUY	04/30/2021 165,000.000	164,214.06		164,214.06 164,214.06		
CUSIP # 91282CBW0 0% NTS 30/04/2026 USD (Y-2026) .75% 04/30/2026 ACCOUNT 1055064550	BUY	04/30/2021 185,000.000	184,186.41		184,186.41 184,186.41		
CUSIP # 91282CBW0 0% NTS 30/04/2026 USD (Y-2026) .75% 04/30/2026 ACCOUNT 1055064550	SEL	06/17/2021 245,000.000	243,647.35		243,924.85 243,924.85	277.50-	
CUSIP # 91282CBW0 0% NTS 30/04/2026 USD (Y-2026) .75% 04/30/2026 ACCOUNT 1055064550	SEL	06/22/2021 310,000.000	308,256.44		308,639.60 308,639.60	383.16-	
CUSIP # 91282CBW0 0% NTS 30/04/2026 USD (Y-2026) .75% 04/30/2026 ACCOUNT 1055064550	SEL	07/06/2021 130,000.000	129,434.61		129,429.51 129,429.51	5.10	
CUSIP # 91282CBX8 0% NTS 30/04/2023 USD (AZ-2023) .125% 04/30/2023 ACCOUNT 1055064550	SEL	06/29/2021 165,000.000	164,682.26		164,866.51 164,866.51	184.25-	
CUSIP # 91282CCB5 1.625% NTS 15/05/2031 USD (C-2031) 1.625% 05/15/2031 ACCOUNT 1055064550	BUY	05/17/2021 345,000.000	344,676.56		344,676.56 344,676.56		
CUSIP # 91282CCB5 1.625% NTS 15/05/2031 USD (C-2031) 1.625% 05/15/2031 ACCOUNT 1055064550	BUY	05/21/2021 330,000.000	328,891.41		328,891.41 328,891.41		
CUSIP # 91282CCB5 1.625% NTS 15/05/2031 USD (C-2031) 1.625% 05/15/2031	SEL	07/08/2021 245,000.000	251,622.66		244,357.17 244,357.17	7,265.49	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
MLPFS INC/FIXED INCOME ACCOUNT 1055064550						
CUSIP # 91282CCB5 1.625% NTS 15/05/2031 USD (C-2031) 1.625% 05/15/2031 ACCOUNT 1055064550	SEL	08/13/2021 1,055,000.000	1,081,704.69		1,066,080.20 1,066,080.20	15,624.49
CUSIP # 91282CCD1 0.125% NTS 31/05/2023 USD (BB-2023) .125% 05/31/2023 ACCOUNT 1055064550	BUY	06/01/2021 670,000.000	669,790.63		669,790.63 669,790.63	
CUSIP # 91282CCD1 0.125% NTS 31/05/2023 USD (BB-2023) .125% 05/31/2023 ACCOUNT 1055064550	SEL	07/29/2021 205,000.000	204,815.82		204,855.97 204,855.97	40.15-
CUSIP # 91282CCD1 0.125% NTS 31/05/2023 USD (BB-2023) .125% 05/31/2023 ACCOUNT 1055064550	SEL	08/20/2021 200,000.000	199,779.19		199,859.49 199,859.49	80.30-
CUSIP # 91282CCD1 0.125% NTS 31/05/2023 USD (BB-2023) .125% 05/31/2023 ACCOUNT 1055064550	SEL	08/24/2021 405,000.000	404,412.84		404,715.46 404,715.46	302.62-
CUSIP # 91282CCD1 0.125% NTS 31/05/2023 USD (BB-2023) .125% 05/31/2023 ACCOUNT 1055064550	SEL	08/25/2021 405,000.000	404,386.67		404,715.46 404,715.46	328.79-
CUSIP # 91282CCF6 0% NTS 31/05/2026 USD (Z-2026) .75% 05/31/2026 ACCOUNT 1055064550	BUY	06/01/2021 215,000.000	213,976.42		213,976.42 213,976.42	
CUSIP # 91282CCF6 0% NTS 31/05/2026 USD (Z-2026) .75% 05/31/2026 ACCOUNT 1055064550	BUY	06/01/2021 210,000.000	209,102.52		209,102.52 209,102.52	
CUSIP # 91282CCF6 0% NTS 31/05/2026 USD (Z-2026) .75% 05/31/2026 ACCOUNT 1055064550	BUY	06/01/2021 220,000.000	219,167.01		219,167.01 219,167.01	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
MLPFS INC/FIXED INCOME CUSIP # 91282CCF6 0% NTS 31/05/2026 USD (Z-2026) .75% 05/31/2026 ACCOUNT 1055064550	BUY	06/01/2021 430,000.000	428,493.19		428,493.19 428,493.19	
CUSIP # 91282CCF6 0% NTS 31/05/2026 USD (Z-2026) .75% 05/31/2026 ACCOUNT 1055064550	BUY	06/15/2021 745,000.000	743,648.20		743,648.20 743,648.20	
CUSIP # 91282CCF6 0% NTS 31/05/2026 USD (Z-2026) .75% 05/31/2026 ACCOUNT 1055064550	BUY	06/16/2021 665,000.000	663,831.05		663,831.05 663,831.05	
CUSIP # 91282CCF6 0% NTS 31/05/2026 USD (Z-2026) .75% 05/31/2026 ACCOUNT 1055064550	BUY	06/17/2021 240,000.000	238,415.63		238,415.63 238,415.63	
CUSIP # 91282CCF6 0% NTS 31/05/2026 USD (Z-2026) .75% 05/31/2026 ACCOUNT 1055064550	SEL	08/02/2021 245,000.000	245,750.86		244,073.08 244,072.94	1,677.92
CUSIP # 91282CCF6 0% NTS 31/05/2026 USD (Z-2026) .75% 05/31/2026 ACCOUNT 1055064550	SEL	08/18/2021 1,570,000.000	1,570,294.34		1,564,060.16 1,564,059.25	6,235.09
CUSIP # 91282CCF6 0% NTS 31/05/2026 USD (Z-2026) .75% 05/31/2026 ACCOUNT 1055064550	SEL	08/18/2021 1,015,000.000	1,015,036.25		1,011,159.91 1,011,159.32	3,876.93
CUSIP # 91282CCJ8 0% NTS 30/06/2026 USD (AA-2026) .875% 06/30/2026 ACCOUNT 1055064550	BUY	06/30/2021 145,000.000	144,540.71		144,540.71 144,540.71	
CUSIP # 91282CCJ8 0% NTS 30/06/2026 USD (AA-2026) .875% 06/30/2026 ACCOUNT 1055064550	BUY	06/30/2021 300,000.000	299,597.56		299,597.56 299,597.56	
CUSIP # 91282CCJ8 0% NTS 30/06/2026 USD (AA-2026) .875% 06/30/2026	BUY	06/30/2021 465,000.000	464,716.35		464,716.35 464,716.35	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
MLPFS INC/FIXED INCOME ACCOUNT 1055064550						
CUSIP # 91282CCJ8 0% NTS 30/06/2026 USD (AA-2026) .875% 06/30/2026 ACCOUNT 1055064550	BUY	07/06/2021 125,000.000	125,034.18		125,034.18 125,034.18	
CUSIP # 91282CCJ8 0% NTS 30/06/2026 USD (AA-2026) .875% 06/30/2026 ACCOUNT 1055064550	SEL	08/26/2021 380,000.000	381,065.50		379,760.82 379,760.82	1,304.68
CUSIP # 91282CCJ8 0% NTS 30/06/2026 USD (AA-2026) .875% 06/30/2026 ACCOUNT 1055064550	SEL	08/27/2021 145,000.000	145,282.79		144,908.74 144,908.74	374.05
CUSIP # 91282CCJ8 0% NTS 30/06/2026 USD (AA-2026) .875% 06/30/2026 ACCOUNT 1055064550	SEL	09/24/2021 175,000.000	174,771.49		174,889.85 174,889.85	118.36-
CUSIP # 91282CCJ8 0% NTS 30/06/2026 USD (AA-2026) .875% 06/30/2026 ACCOUNT 1055064550	SEL	09/24/2021 175,000.000	174,812.19		174,889.85 174,889.85	77.66-
CUSIP # 91282CCJ8 0% NTS 30/06/2026 USD (AA-2026) .875% 06/30/2026 ACCOUNT 1055064550	SEL	09/27/2021 255,000.000	254,265.29		254,839.50 254,839.50	574.21-
CUSIP # 91282CCJ8 0% NTS 30/06/2026 USD (AA-2026) .875% 06/30/2026 ACCOUNT 1055064550	SEL	09/29/2021 615,000.000	612,008.15		614,612.91 614,612.91	2,604.76-
CUSIP # 91282CCJ8 0% NTS 30/06/2026 USD (AA-2026) .875% 06/30/2026 ACCOUNT 1055064550	SEL	09/29/2021 340,000.000	338,472.62		339,786.00 339,786.00	1,313.38-
CUSIP # 91282CCJ8 0% NTS 30/06/2026 USD (AA-2026) .875% 06/30/2026 ACCOUNT 1055064550	SEL	09/29/2021 205,000.000	204,017.99		204,870.97 204,870.97	852.98-

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
MLPFS INC/FIXED INCOME CUSIP # 91282CCK5 0% NTS 30/06/2023 USD (BC-2023) .125% 06/30/2023 ACCOUNT 1055064550	BUY	06/30/2021 150,000.000	149,610.35		149,610.35 149,610.35	
CUSIP # 91282CCK5 0% NTS 30/06/2023 USD (BC-2023) .125% 06/30/2023 ACCOUNT 1055064550	SEL	08/20/2021 145,000.000	144,812.30		144,645.73 144,645.73	166.57
CUSIP # 91282CCN9 0% NTS 31/07/2023 USD (BD-2023) .125% 07/31/2023 ACCOUNT 1055064550	BUY	08/02/2021 190,000.000	189,714.76		189,714.76 189,714.76	
CUSIP # 91282CCN9 0% NTS 31/07/2023 USD (BD-2023) .125% 07/31/2023 ACCOUNT 1055064550	SEL	09/28/2021 165,000.000	164,606.55		164,699.87 164,699.87	93.32-
CUSIP # 91282CCN9 0% NTS 31/07/2023 USD (BD-2023) .125% 07/31/2023 ACCOUNT 1055064550	SEL	09/28/2021 165,000.000	164,606.55		164,699.87 164,699.87	93.32-
CUSIP # 91282CCN9 0% NTS 31/07/2023 USD (BD-2023) .125% 07/31/2023 ACCOUNT 1055064550	SEL	09/28/2021 335,000.000	334,201.18		334,390.64 334,390.64	189.46-
CUSIP # 91282CCN9 0% NTS 31/07/2023 USD (BD-2023) .125% 07/31/2023 ACCOUNT 1055064550	SEL	09/29/2021 200,000.000	199,498.85		199,636.21 199,636.21	137.36-
CUSIP # 91282CCN9 0% NTS 31/07/2023 USD (BD-2023) .125% 07/31/2023 ACCOUNT 1055064550	SEL	10/18/2021 570,000.000	567,851.37		568,963.19 568,963.19	1,111.82-
CUSIP # 91282CCN9 0% NTS 31/07/2023 USD (BD-2023) .125% 07/31/2023 ACCOUNT 1055064550	SEL	10/20/2021 635,000.000	632,317.91		633,844.95 633,844.95	1,527.04-
CUSIP # 91282CCN9 0% NTS 31/07/2023 USD (BD-2023) .125% 07/31/2023	SEL	10/25/2021 850,000.000	845,472.72		848,453.88 848,453.88	2,981.16-

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
MLPFS INC/FIXED INCOME ACCOUNT 1055064550						
CUSIP # 91282CCN9 0% NTS 31/07/2023 USD (BD-2023) .125% 07/31/2023 ACCOUNT 1055064550	SEL	10/26/2021 460,000.000	457,603.34		459,163.27 459,163.27	1,559.93-
CUSIP # 91282CCN9 0% NTS 31/07/2023 USD (BD-2023) .125% 07/31/2023 ACCOUNT 1055064550	SEL	10/26/2021 475,000.000	472,719.10		474,135.99 474,135.99	1,416.89-
CUSIP # 91282CCP4 0% NTS 31/07/2026 USD (AB-2026) .625% 07/31/2026 ACCOUNT 1055064550	BUY	08/02/2021 240,000.000	238,996.88		238,996.88 238,996.88	
CUSIP # 91282CCP4 0% NTS 31/07/2026 USD (AB-2026) .625% 07/31/2026 ACCOUNT 1055064550	BUY	08/18/2021 1,525,000.000	1,514,694.34		1,514,694.34 1,514,694.34	
CUSIP # 91282CCP4 0% NTS 31/07/2026 USD (AB-2026) .625% 07/31/2026 ACCOUNT 1055064550	BUY	08/18/2021 985,000.000	978,189.65		978,189.65 978,189.65	
CUSIP # 91282CCS8 1.25% NTS 15/08/2031 USD (E-2031) 1.25% 08/15/2031 ACCOUNT 1055064550	BUY	08/16/2021 1,050,000.000	1,038,735.84		1,038,735.84 1,038,735.84	
CUSIP # 91282CCS8 1.25% NTS 15/08/2031 USD (E-2031) 1.25% 08/15/2031 ACCOUNT 1055064550	SEL	10/04/2021 190,000.000	185,932.81		187,781.28 187,781.28	1,848.47-
CUSIP # 91282CCS8 1.25% NTS 15/08/2031 USD (E-2031) 1.25% 08/15/2031 ACCOUNT 1055064550	BUY	11/02/2021 149,000.000	144,308.83		144,308.83 144,308.83	
CUSIP # 91282CCS8 1.25% NTS 15/08/2031 USD (E-2031) 1.25% 08/15/2031 ACCOUNT 1055064550	BUY	11/02/2021 60,000.000	58,310.16		58,310.16 58,310.16	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
MLPFS INC/FIXED INCOME CUSIP # 91282CCS8 1.25% NTS 15/08/2031 USD (E-2031) 1.25% 08/15/2031 ACCOUNT 1055064550	SEL	11/10/2021 680,000.000	668,631.28		667,743.37 667,743.37	887.91
CUSIP # 91282CCS8 1.25% NTS 15/08/2031 USD (E-2031) 1.25% 08/15/2031 ACCOUNT 1055064550	SEL	11/15/2021 145,000.000	142,541.80		142,386.45 142,386.45	155.35
CUSIP # 91282CCU3 0% NTS 31/08/2023 USD (BF-2023) .125% 08/31/2023 ACCOUNT 1055064550	BUY	08/31/2021 180,000.000	179,632.05		179,632.05 179,632.05	
CUSIP # 91282CCU3 0% NTS 31/08/2023 USD (BF-2023) .125% 08/31/2023 ACCOUNT 1055064550	BUY	08/31/2021 360,000.000	359,102.80		359,102.80 359,102.80	
CUSIP # 91282CCU3 0% NTS 31/08/2023 USD (BF-2023) .125% 08/31/2023 ACCOUNT 1055064550	BUY	08/31/2021 135,000.000	134,697.15		134,697.15 134,697.15	
CUSIP # 91282CCU3 0% NTS 31/08/2023 USD (BF-2023) .125% 08/31/2023 ACCOUNT 1055064550	BUY	08/31/2021 360,000.000	359,120.72		359,120.72 359,120.72	
CUSIP # 91282CCU3 0% NTS 31/08/2023 USD (BF-2023) .125% 08/31/2023 ACCOUNT 1055064550	BUY	09/24/2021 825,000.000	823,034.18		823,034.18 823,034.18	
CUSIP # 91282CCU3 0% NTS 31/08/2023 USD (BF-2023) .125% 08/31/2023 ACCOUNT 1055064550	SEL	10/25/2021 515,000.000	511,941.86		513,821.05 513,821.05	1,879.19-
CUSIP # 91282CCU3 0% NTS 31/08/2023 USD (BF-2023) .125% 08/31/2023 ACCOUNT 1055064550	SEL	10/25/2021 345,000.000	342,982.94		344,210.22 344,210.22	1,227.28-
CUSIP # 91282CCW9 0% NTS 31/08/2026 USD (AC-2026) .75% 08/31/2026	BUY	08/31/2021 370,000.000	368,417.92		368,417.92 368,417.92	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
MLPFS INC/FIXED INCOME ACCOUNT 1055064550						
CUSIP # 91282CCW9 0% NTS 31/08/2026 USD (AC-2026) .75% 08/31/2026 ACCOUNT 1055064550	BUY	08/31/2021 140,000.000	139,283.59		139,283.59 139,283.59	
CUSIP # 91282CCW9 0% NTS 31/08/2026 USD (AC-2026) .75% 08/31/2026 ACCOUNT 1055064550	BUY	09/24/2021 605,000.000	600,533.40		600,533.40 600,533.40	
CUSIP # 91282CCW9 0% NTS 31/08/2026 USD (AC-2026) .75% 08/31/2026 ACCOUNT 1055064550	SEL	10/01/2021 805,000.000	796,512.24		801,900.81 801,900.81	5,388.57-
CUSIP # 91282CCW9 0% NTS 31/08/2026 USD (AC-2026) .75% 08/31/2026 ACCOUNT 1055064550	SEL	10/04/2021 380,000.000	376,675.00		378,537.03 378,537.03	1,862.03-
CUSIP # 91282CCW9 0% NTS 31/08/2026 USD (AC-2026) .75% 08/31/2026 ACCOUNT 1055064550	SEL	11/08/2021 680,000.000	671,083.09		677,382.05 677,382.05	6,298.96-
CUSIP # 91282CCW9 0% NTS 31/08/2026 USD (AC-2026) .75% 08/31/2026 ACCOUNT 1055064550	SEL	11/09/2021 690,000.000	679,737.83		687,343.55 687,343.55	7,605.72-
CUSIP # 91282CCW9 0% NTS 31/08/2026 USD (AC-2026) .75% 08/31/2026 ACCOUNT 1055064550	SEL	11/10/2021 235,000.000	231,531.27		234,095.27 234,095.27	2,564.00-
CUSIP # 91282CCW9 0% NTS 31/08/2026 USD (AC-2026) .75% 08/31/2026 ACCOUNT 1055064550	SEL	11/10/2021 235,000.000	231,531.27		234,095.27 234,095.27	2,564.00-
CUSIP # 91282CCW9 0% NTS 31/08/2026 USD (AC-2026) .75% 08/31/2026 ACCOUNT 1055064550	SEL	11/16/2021 310,000.000	303,097.66		308,806.52 308,806.52	5,708.86-

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
MLPFS INC/FIXED INCOME CUSIP # 91282CCZ2 0% NTS 30/09/2026 USD (AD-2026) .875% 09/30/2026 ACCOUNT 1055064550	BUY	09/30/2021 165,000.000	164,497.42		164,497.42 164,497.42	
CUSIP # 91282CCZ2 0% NTS 30/09/2026 USD (AD-2026) .875% 09/30/2026 ACCOUNT 1055064550	BUY	09/30/2021 165,000.000	164,537.57		164,537.57 164,537.57	
CUSIP # 91282CCZ2 0% NTS 30/09/2026 USD (AD-2026) .875% 09/30/2026 ACCOUNT 1055064550	BUY	09/30/2021 195,000.000	193,697.46		193,697.46 193,697.46	
CUSIP # 91282CCZ2 0% NTS 30/09/2026 USD (AD-2026) .875% 09/30/2026 ACCOUNT 1055064550	BUY	09/30/2021 585,000.000	581,046.68		581,046.68 581,046.68	
CUSIP # 91282CCZ2 0% NTS 30/09/2026 USD (AD-2026) .875% 09/30/2026 ACCOUNT 1055064550	BUY	09/30/2021 325,000.000	322,930.66		322,930.66 322,930.66	
CUSIP # 91282CCZ2 0% NTS 30/09/2026 USD (AD-2026) .875% 09/30/2026 ACCOUNT 1055064550	BUY	09/30/2021 815,000.000	809,205.86		809,205.86 809,205.86	
CUSIP # 91282CCZ2 0% NTS 30/09/2026 USD (AD-2026) .875% 09/30/2026 ACCOUNT 1055064550	BUY	09/30/2021 245,000.000	243,836.96		243,836.96 243,836.96	
CUSIP # 91282CCZ2 0% NTS 30/09/2026 USD (AD-2026) .875% 09/30/2026 ACCOUNT 1055064550	BUY	10/01/2021 790,000.000	785,833.98		785,833.98 785,833.98	
CUSIP # 91282CCZ2 0% NTS 30/09/2026 USD (AD-2026) .875% 09/30/2026 ACCOUNT 1055064550	BUY	10/04/2021 375,000.000	373,708.16		373,708.16 373,708.16	
CUSIP # 91282CCZ2 0% NTS 30/09/2026 USD (AD-2026) .875% 09/30/2026	BUY	10/19/2021 225,000.000	221,800.78		221,800.78 221,800.78	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
MLPFS INC/FIXED INCOME ACCOUNT 1055064550						
CUSIP # 91282CCZ2 0% NTS 30/09/2026 USD (AD-2026) .875% 09/30/2026 ACCOUNT 1055064550	SEL	11/19/2021 295,000.000	290,325.37		293,145.38 293,145.38	2,820.01-
CUSIP # 91282CCZ2 0% NTS 30/09/2026 USD (AD-2026) .875% 09/30/2026 ACCOUNT 1055064550	SEL	11/24/2021 610,000.000	597,554.82		606,165.01 606,165.01	8,610.19-
CUSIP # 91282CCZ2 0% NTS 30/09/2026 USD (AD-2026) .875% 09/30/2026 ACCOUNT 1055064550	SEL	11/24/2021 305,000.000	298,616.92		303,082.51 303,082.51	4,465.59-
CUSIP # 91282CCZ2 0% NTS 30/09/2026 USD (AD-2026) .875% 09/30/2026 ACCOUNT 1055064550	SEL	11/26/2021 260,000.000	254,699.03		258,365.42 258,365.42	3,666.39-
CUSIP # 91282CCZ2 0% NTS 30/09/2026 USD (AD-2026) .875% 09/30/2026 ACCOUNT 1055064550	SEL	12/30/2021 295,000.000	289,743.29		293,145.38 293,145.38	3,402.09-
CUSIP # 91282CCZ2 0% NTS 30/09/2026 USD (AD-2026) .875% 09/30/2026 ACCOUNT 1055064550	SEL	12/30/2021 175,000.000	172,087.89		173,899.80 173,899.80	1,811.91-
CUSIP # 91282CCZ2 0% NTS 30/09/2026 USD (AD-2026) .875% 09/30/2026 ACCOUNT 1055064550	SEL	12/31/2021 180,000.000	177,004.69		178,868.36 178,868.36	1,863.67-
CUSIP # 91282CDA6 0.25% NTS 30/09/2023 USD (BG-2023).25% 09/30/2023 ACCOUNT 1055064550	BUY	09/30/2021 185,000.000	184,783.20		184,783.20 184,783.20	
CUSIP # 91282CDA6 0.25% NTS 30/09/2023 USD (BG-2023).25% 09/30/2023 ACCOUNT 1055064550	BUY	09/30/2021 150,000.000	149,843.09		149,843.09 149,843.09	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
MLPFS INC/FIXED INCOME CUSIP # 91282CDA6 0.25% NTS 30/09/2023 USD (BG-2023) .25% 09/30/2023 ACCOUNT 1055064550	BUY	09/30/2021 150,000.000	149,843.09		149,843.09 149,843.09	
CUSIP # 91282CDA6 0.25% NTS 30/09/2023 USD (BG-2023) .25% 09/30/2023 ACCOUNT 1055064550	BUY	09/30/2021 310,000.000	309,675.73		309,675.73 309,675.73	
CUSIP # 91282CDA6 0.25% NTS 30/09/2023 USD (BG-2023) .25% 09/30/2023 ACCOUNT 1055064550	BUY	10/18/2021 520,000.000	518,728.36		518,728.36 518,728.36	
CUSIP # 91282CDA6 0.25% NTS 30/09/2023 USD (BG-2023) .25% 09/30/2023 ACCOUNT 1055064550	BUY	10/20/2021 580,000.000	578,380.08		578,380.08 578,380.08	
CUSIP # 91282CDA6 0.25% NTS 30/09/2023 USD (BG-2023) .25% 09/30/2023 ACCOUNT 1055064550	SEL	11/23/2021 320,000.000	318,189.16		319,638.93 319,638.93	1,449.77-
CUSIP # 91282CDD0 0% NTS 31/10/2023 USD (BH-2023) .375% 10/31/2023 ACCOUNT 1055064550	BUY	11/01/2021 420,000.000	419,228.57		419,228.57 419,228.57	
CUSIP # 91282CDD0 0% NTS 31/10/2023 USD (BH-2023) .375% 10/31/2023 ACCOUNT 1055064550	BUY	11/01/2021 405,000.000	404,075.44		404,075.44 404,075.44	
CUSIP # 91282CDD0 0% NTS 31/10/2023 USD (BH-2023) .375% 10/31/2023 ACCOUNT 1055064550	BUY	11/01/2021 480,000.000	478,832.87		478,832.87 478,832.87	
CUSIP # 91282CDD0 0% NTS 31/10/2023 USD (BH-2023) .375% 10/31/2023 ACCOUNT 1055064550	BUY	11/01/2021 320,000.000	319,253.63		319,253.63 319,253.63	
CUSIP # 91282CDD0 0% NTS 31/10/2023 USD (BH-2023) .375% 10/31/2023	BUY	11/01/2021 825,000.000	822,953.12		822,953.12 822,953.12	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21	THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS	
MLPFS INC/FIXED INCOME ACCOUNT 1055064550							
CUSIP # 91282CDD0 0% NTS 31/10/2023 USD (BH-2023) .375% 10/31/2023 ACCOUNT 1055064550	SEL	12/07/2021 290,000.000	288,861.56		289,396.89 289,396.89	535.33-	
CUSIP # 91282CDD0 0% NTS 31/10/2023 USD (BH-2023) .375% 10/31/2023 ACCOUNT 1055064550	SEL	12/28/2021 295,000.000	293,244.89		294,386.49 294,386.49	1,141.60-	
CUSIP # 91282CDG3 0% NTS 31/10/2026 USD (AF-2026) 1.125% 10/31/2026 ACCOUNT 1055064550	BUY	11/01/2021 450,000.000	448,734.38		448,734.38 448,734.38		
CUSIP # 91282CDG3 0% NTS 31/10/2026 USD (AF-2026) 1.125% 10/31/2026 ACCOUNT 1055064550	BUY	11/02/2021 254,000.000	252,799.45		252,799.45 252,799.45		
CUSIP # 91282CDG3 0% NTS 31/10/2026 USD (AF-2026) 1.125% 10/31/2026 ACCOUNT 1055064550	BUY	11/08/2021 650,000.000	652,462.89		652,462.89 652,462.89		
CUSIP # 91282CDG3 0% NTS 31/10/2026 USD (AF-2026) 1.125% 10/31/2026 ACCOUNT 1055064550	BUY	11/09/2021 660,000.000	661,289.06		661,289.06 661,289.06		
CUSIP # 91282CDG3 0% NTS 31/10/2026 USD (AF-2026) 1.125% 10/31/2026 ACCOUNT 1055064550	BUY	11/10/2021 225,000.000	225,465.82		225,465.82 225,465.82		
CUSIP # 91282CDG3 0% NTS 31/10/2026 USD (AF-2026) 1.125% 10/31/2026 ACCOUNT 1055064550	BUY	11/10/2021 225,000.000	225,465.82		225,465.82 225,465.82		
CUSIP # 91282CDG3 0% NTS 31/10/2026 USD (AF-2026) 1.125% 10/31/2026 ACCOUNT 1055064550	BUY	11/16/2021 295,000.000	293,299.18		293,299.18 293,299.18		

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21	THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS	
MLPFS INC/FIXED INCOME CUSIP # 91282CDG3 0% NTS 31/10/2026 USD (AF-2026) 1.125% 10/31/2026 ACCOUNT 1055064550	SEL	11/26/2021 805,000.000	797,712.57		803,221.02 803,221.02	5,508.45-	
CUSIP # 91282CDG3 0% NTS 31/10/2026 USD (AF-2026) 1.125% 10/31/2026 ACCOUNT 1055064550	SEL	11/26/2021 805,000.000	797,704.69		803,221.02 803,221.02	5,516.33-	
CUSIP # 91282CDJ7 US TREASURY N/B 1.375% 11/15/2031 ACCOUNT 1055064550	BUY	11/15/2021 660,000.000	655,465.30		655,465.30 655,465.30		
CUSIP # 91282CDJ7 US TREASURY N/B 1.375% 11/15/2031 ACCOUNT 1055064550	BUY	11/15/2021 140,000.000	138,950.00		138,950.00 138,950.00		
CUSIP # 91282CDK4 0% NTS 30/11/2026 USD (AG-2026) 1.25% 11/30/2026 ACCOUNT 1055064550	BUY	11/30/2021 790,000.000	787,037.50		787,037.50 787,037.50		
CUSIP # 91282CDK4 0% NTS 30/11/2026 USD (AG-2026) 1.25% 11/30/2026 ACCOUNT 1055064550	BUY	11/30/2021 250,000.000	249,062.50		249,062.50 249,062.50		
CUSIP # 91282CDK4 0% NTS 30/11/2026 USD (AG-2026) 1.25% 11/30/2026 ACCOUNT 1055064550	BUY	11/30/2021 790,000.000	787,037.50		787,037.50 787,037.50		
CUSIP # 91282CDK4 0% NTS 30/11/2026 USD (AG-2026) 1.25% 11/30/2026 ACCOUNT 1055064550	BUY	11/30/2021 585,000.000	582,783.40		582,783.40 582,783.40		
CUSIP # 91282CDK4 0% NTS 30/11/2026 USD (AG-2026) 1.25% 11/30/2026 ACCOUNT 1055064550	BUY	11/30/2021 295,000.000	293,720.90		293,720.90 293,720.90		
CUSIP # 91282CDK4 0% NTS 30/11/2026 USD (AG-2026) 1.25% 11/30/2026	BUY	11/30/2021 285,000.000	285,241.13		285,241.13 285,241.13		

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER VALUATION 917,598,423.21 THRESHOLD 45,879,921.16

DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
-------------	--------------	------------------------------	--------------------------------	--------------------------------------	---------------------------------	---------------

MLPFS INC/FIXED INCOME
ACCOUNT 1055064550

CUSIP # 91282CDM0 0.5% NTS 30/11/2023 USD (BK-2023) .5% 11/30/2023 ACCOUNT 1055064550	BUY	11/30/2021 295,000.000	294,253.61		294,253.61 294,253.61	
--	-----	---------------------------	------------	--	--------------------------	--

CUSIP # 91282CDM0 0.5% NTS 30/11/2023 USD (BK-2023) .5% 11/30/2023 ACCOUNT 1055064550	BUY	12/07/2021 280,000.000	279,398.44		279,398.44 279,398.44	
--	-----	---------------------------	------------	--	--------------------------	--

CUSIP # 91282CDQ1 1.25% NTS 31/12/2026 USD (AH-2026) 1.25% 12/31/2026 ACCOUNT 1055064550	BUY	12/31/2021 165,000.000	165,000.00		165,000.00 165,000.00	
---	-----	---------------------------	------------	--	--------------------------	--

CUSIP # 91282CDQ1 1.25% NTS 31/12/2026 USD (AH-2026) 1.25% 12/31/2026 ACCOUNT 1055064550	BUY	12/31/2021 280,000.000	279,650.00		279,650.00 279,650.00	
---	-----	---------------------------	------------	--	--------------------------	--

CUSIP # 91282CDQ1 1.25% NTS 31/12/2026 USD (AH-2026) 1.25% 12/31/2026 ACCOUNT 1055064550	BUY	12/31/2021 170,000.000	170,000.00		170,000.00 170,000.00	
---	-----	---------------------------	------------	--	--------------------------	--

CUSIP # 91282CDR9 0.75% NTS 31/12/2023 USD (BL-2023) .75% 12/31/2023 ACCOUNT 1055064550	BUY	12/31/2021 270,000.000	269,933.14		269,933.14 269,933.14	
--	-----	---------------------------	------------	--	--------------------------	--

CUSIP # 92922F4M7 WASHINGTON MUTUAL 2005-AR13 MTG PASSTHRU CTF CL A-1A1 VARIABLE RATE .672% 10/25/2045 ACCOUNT 1055064550	BUY	06/30/2021 149,708.010	147,836.66		147,836.66 147,836.66	
---	-----	---------------------------	------------	--	--------------------------	--

180 PURCHASES FOR 66,746,363.62 167 SALES FOR 60,844,496.28 BROKER AGGREGATE TOTAL 127,590,859.90

CHASE SECURITIES INC CUSIP # 00140NANO AIMCO CLO 11 LTD ABS 0% 10/17/2034 ACCOUNT 1055064550	BUY	11/08/2021 250,000.000	250,000.00		250,000.00 250,000.00	
--	-----	---------------------------	------------	--	--------------------------	--

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CHASE SECURITIES INC CUSIP # 056054AA7 BX TRUST CMO 1.026% 10/15/2036 ACCOUNT 1055064550	BUY	10/13/2021 60,973.187	60,992.24		60,992.24 60,992.24	
CUSIP # 366651AG2 GARTNER INC CL A PP 144A 3.625% 06/15/2029-2024 ACCOUNT 1055064550	BUY	06/18/2021 100,000.000	100,000.00		100,000.00 100,000.00	
CUSIP # 46592XAC8 JP MORGAN MORTGAGE TRUST 2.5% 04/25/2052 ACCOUNT 1055064550	BUY	10/29/2021 500,000.000	502,421.88		502,421.88 502,421.88	
CUSIP # 46653QAC9 JP MORGAN MORTGAGE TRUST CMO 2.5% 05/25/2052 ACCOUNT 1055064550	BUY	11/30/2021 500,000.000	497,421.90		497,421.90 497,421.90	
CUSIP # 9127965A3 UNITED STATES TREAS BILLS 0% 05/06/2021 ACCOUNT 1055064550	BUY	02/04/2021 1,210,000.000	1,209,816.48		1,209,816.48 1,209,816.48	
CUSIP # 9127965A3 UNITED STATES TREAS BILLS 0% 05/06/2021 ACCOUNT 1055064550	SEL	03/19/2021 1,035,000.000	1,034,996.55		1,034,851.81 1,034,851.81	144.74
CUSIP # 912796C31 UNITED STATES TREAS BILLS 0% PIDI BILL 27/01/2022 USD 0% 01/27/2022 ACCOUNT 1055064550	BUY	08/11/2021 620,000.000	619,869.03		619,869.03 619,869.03	
CUSIP # 912796D55 UNITED STATES TREAS BILLS 0% PIDI BILL 26/08/2021 USD 0% 08/26/2021 ACCOUNT 1055064550	BUY	05/27/2021 555,000.000	554,978.96		554,978.96 554,978.96	
CUSIP # 912796H69 UNITED STATES TREAS BILLS 0% BILL 18/11/2021 USD 0% 11/18/2021 ACCOUNT 1055064550	BUY	05/24/2021 350,000.000	349,969.72		349,969.72 349,969.72	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CHASE SECURITIES INC CUSIP # 912796K81 UNITED STATES TREAS BILLS 0% BILL 20/01/2022 USD 0% 01/20/2022 ACCOUNT 1055064550	BUY	07/26/2021 245,000.000	244,941.85		244,941.85 244,941.85	
CUSIP # 912796K81 UNITED STATES TREAS BILLS 0% BILL 20/01/2022 USD 0% 01/20/2022 ACCOUNT 1055064550	BUY	07/28/2021 550,000.000	549,876.31		549,876.31 549,876.31	
CUSIP # 912796M22 UNITED STATES TREAS BILLS 0% BILL 05/10/2021 USD 0% 10/05/2021 ACCOUNT 1055064550	BUY	06/11/2021 435,000.000	434,969.16		434,969.16 434,969.16	
CUSIP # 912796P60 UNITED STATES TREAS BILLS 0% BILL 14/12/2021 USD 0% 12/14/2021 ACCOUNT 1055064550	SEL	09/30/2021 90,000.000	89,995.78		89,990.23 89,990.23	5.55
CUSIP # 912796P60 UNITED STATES TREAS BILLS 0% BILL 14/12/2021 USD 0% 12/14/2021 ACCOUNT 1055064550	SEL	10/01/2021 1,085,000.000	1,084,955.39		1,084,882.21 1,084,882.21	73.18
CUSIP # 912810SX7 UNITED STATES TREAS BDS 0% BDS 15/05/2051 USD (BONDS 05/51) 2.375% 05/15/2051 ACCOUNT 1055064550	BUY	06/01/2021 45,000.000	46,019.53		46,019.53 46,019.53	
CUSIP # 912810SX7 UNITED STATES TREAS BDS 0% BDS 15/05/2051 USD (BONDS 05/51) 2.375% 05/15/2051 ACCOUNT 1055064550	SEL	08/16/2021 255,000.000	279,613.48		266,768.51 266,768.51	12,844.97
CUSIP # 912810SX7 UNITED STATES TREAS BDS 0% BDS 15/05/2051 USD (BONDS 05/51) 2.375% 05/15/2051 ACCOUNT 1055064550	SEL	08/17/2021 255,000.000	281,675.39		266,768.51 266,768.51	14,906.88

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21	THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS	
CHASE SECURITIES INC							
CUSIP # 912810SZ2 UNITED STATES TREAS BDS 2% BDS 15/08/2051 USD (BONDS 08/51) 2% 08/15/2051 ACCOUNT 1055064550	BUY	08/16/2021 265,000.000	267,567.19		267,567.19 267,567.19		
CUSIP # 912810SZ2 UNITED STATES TREAS BDS 2% BDS 15/08/2051 USD (BONDS 08/51) 2% 08/15/2051 ACCOUNT 1055064550	BUY	08/17/2021 265,000.000	269,637.50		269,637.50 269,637.50		
CUSIP # 912810TB4 UNITED STATES TREAS BDS 0% BDS 15/11/2051 USD (BONDS 11/51) 1.875% 11/15/2051 ACCOUNT 1055064550	BUY	12/01/2021 140,000.000	142,712.50		142,712.50 142,712.50		
CUSIP # 91282CAV3 0.875% PIDI NTS 15/11/2030 USD (F-2030) .875% 11/15/2030 ACCOUNT 1055064550	BUY	01/06/2021 635,000.000	631,924.22		631,924.22 631,924.22		
CUSIP # 91282CAZ4 0% PIDI NTS 30/11/2025 USD (AG-2025) .375% 11/30/2025 ACCOUNT 1055064550	SEL	01/22/2021 1,010,000.000	1,006,685.94		1,009,789.95 1,011,424.10	4,738.16-	
CUSIP # 91282CAZ4 0% PIDI NTS 30/11/2025 USD (AG-2025) .375% 11/30/2025 ACCOUNT 1055064550	SEL	01/22/2021 300,000.000	299,109.38		299,937.61 300,423.00	1,313.62-	
CUSIP # 91282CAZ4 0% PIDI NTS 30/11/2025 USD (AG-2025) .375% 11/30/2025 ACCOUNT 1055064550	SEL	01/25/2021 895,000.000	892,762.50		894,813.87 896,261.95	3,499.45-	
CUSIP # 91282CBG5 0% PIDI NTS 31/01/2023 USD (AV-2023) .125% 01/31/2023 ACCOUNT 1055064550	SEL	04/26/2021 250,000.000	249,902.34		250,026.72 250,026.72	124.38-	
CUSIP # 91282CBG5 0% PIDI NTS 31/01/2023 USD (AV-2023) .125% 01/31/2023	SEL	04/27/2021 310,000.000	309,830.47		310,033.14 310,033.14	202.67-	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CHASE SECURITIES INC ACCOUNT 1055064550						
CUSIP # 91282CBH3 0% PIDI NTS 31/01/2026 USD (U-2026) .375% 01/31/2026 ACCOUNT 1055064550	BUY	02/01/2021 985,000.000	980,598.92		980,598.92 980,598.92	
CUSIP # 91282CBH3 0% PIDI NTS 31/01/2026 USD (U-2026) .375% 01/31/2026 ACCOUNT 1055064550	BUY	02/01/2021 290,000.000	288,797.39		288,797.39 288,797.39	
CUSIP # 91282CBH3 0% PIDI NTS 31/01/2026 USD (U-2026) .375% 01/31/2026 ACCOUNT 1055064550	BUY	02/01/2021 870,000.000	866,842.21		866,842.21 866,842.21	
CUSIP # 91282CBH3 0% PIDI NTS 31/01/2026 USD (U-2026) .375% 01/31/2026 ACCOUNT 1055064550	SEL	03/17/2021 70,000.000	68,562.63		69,725.38 69,725.38	1,162.75-
CUSIP # 91282CBH3 0% PIDI NTS 31/01/2026 USD (U-2026) .375% 01/31/2026 ACCOUNT 1055064550	SEL	03/23/2021 170,000.000	166,175.00		169,333.06 169,333.06	3,158.06-
CUSIP # 91282CBH3 0% PIDI NTS 31/01/2026 USD (U-2026) .375% 01/31/2026 ACCOUNT 1055064550	SEL	03/23/2021 175,000.000	171,007.81		174,313.44 174,313.44	3,305.63-
CUSIP # 91282CBL4 1.125% PIDI NTS 15/02/2031 USD (B-2031) 1.125% 02/15/2031 ACCOUNT 1055064550	SEL	02/23/2021 69,000.000	67,404.38		68,728.84 68,728.84	1,324.46-
CUSIP # 91282CBL4 1.125% PIDI NTS 15/02/2031 USD (B-2031) 1.125% 02/15/2031 ACCOUNT 1055064550	SEL	03/03/2021 75,000.000	72,937.50		73,955.47 73,955.47	1,017.97-
CUSIP # 91282CBL4 1.125% PIDI NTS 15/02/2031 USD (B-2031) 1.125% 02/15/2031 ACCOUNT 1055064550	BUY	03/17/2021 130,000.000	124,150.00		124,150.00 124,150.00	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CHASE SECURITIES INC CUSIP # 91282CBL4 1.125% PIDI NTS 15/02/2031 USD (B-2031) 1.125% 02/15/2031 ACCOUNT 1055064550	BUY	04/07/2021 91,000.000	86,592.19		86,592.19 86,592.19	
CUSIP # 91282CBL4 1.125% PIDI NTS 15/02/2031 USD (B-2031) 1.125% 02/15/2031 ACCOUNT 1055064550	BUY	04/16/2021 60,000.000	57,628.13		57,628.13 57,628.13	
CUSIP # 91282CBL4 1.125% PIDI NTS 15/02/2031 USD (B-2031) 1.125% 02/15/2031 ACCOUNT 1055064550	BUY	05/03/2021 181,000.000	172,855.00		172,855.00 172,855.00	
CUSIP # 91282CBQ3 0% PIDI NTS 28/02/2026 USD (V-2026) .5% 02/28/2026 ACCOUNT 1055064550	BUY	03/09/2021 655,000.000	643,998.05		643,998.05 643,998.05	
CUSIP # 91282CBQ3 0% PIDI NTS 28/02/2026 USD (V-2026) .5% 02/28/2026 ACCOUNT 1055064550	BUY	03/17/2021 70,000.000	68,922.66		68,922.66 68,922.66	
CUSIP # 91282CBQ3 0% PIDI NTS 28/02/2026 USD (V-2026) .5% 02/28/2026 ACCOUNT 1055064550	SEL	04/26/2021 350,000.000	345,515.63		347,061.76 347,061.76	1,546.13-
CUSIP # 91282CBT7 0% PIDI NTS 31/03/2026 USD (W-2026) .75% 03/31/2026 ACCOUNT 1055064550	BUY	03/31/2021 165,000.000	163,961.87		163,961.87 163,961.87	
CUSIP # 91282CBT7 0% PIDI NTS 31/03/2026 USD (W-2026) .75% 03/31/2026 ACCOUNT 1055064550	BUY	03/31/2021 170,000.000	168,875.33		168,875.33 168,875.33	
CUSIP # 91282CBT7 0% PIDI NTS 31/03/2026 USD (W-2026) .75% 03/31/2026 ACCOUNT 1055064550	SEL	05/21/2021 180,000.000	179,521.88		179,094.14 179,094.14	427.74
CUSIP # 91282CBT7 0% PIDI NTS 31/03/2026 USD (W-2026) .75% 03/31/2026	SEL	05/21/2021 360,000.000	359,128.13		358,188.28 358,188.28	939.85

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CHASE SECURITIES INC ACCOUNT 1055064550						
CUSIP # 91282CBT7 0% PIDI NTS 31/03/2026 USD (W-2026) .75% 03/31/2026 ACCOUNT 1055064550	SEL	05/21/2021 360,000.000	359,184.38		358,188.28 358,188.28	996.10
CUSIP # 91282CBW0 0% NTS 30/04/2026 USD (Y-2026) .75% 04/30/2026 ACCOUNT 1055064550	BUY	04/30/2021 340,000.000	339,115.23		339,115.23 339,115.23	
CUSIP # 91282CBW0 0% NTS 30/04/2026 USD (Y-2026) .75% 04/30/2026 ACCOUNT 1055064550	SEL	06/21/2021 300,000.000	298,265.63		298,683.49 298,683.49	417.86-
CUSIP # 91282CBW0 0% NTS 30/04/2026 USD (Y-2026) .75% 04/30/2026 ACCOUNT 1055064550	SEL	07/23/2021 650,000.000	652,132.81		647,147.55 647,147.55	4,985.26
CUSIP # 91282CBX8 0% NTS 30/04/2023 USD (AZ-2023) .125% 04/30/2023 ACCOUNT 1055064550	BUY	04/30/2021 220,000.000	219,845.24		219,845.24 219,845.24	
CUSIP # 91282CBX8 0% NTS 30/04/2023 USD (AZ-2023) .125% 04/30/2023 ACCOUNT 1055064550	BUY	04/30/2021 275,000.000	274,757.58		274,757.58 274,757.58	
CUSIP # 91282CBX8 0% NTS 30/04/2023 USD (AZ-2023) .125% 04/30/2023 ACCOUNT 1055064550	BUY	05/03/2021 1,150,000.000	1,149,146.48		1,149,146.48 1,149,146.48	
CUSIP # 91282CBX8 0% NTS 30/04/2023 USD (AZ-2023) .125% 04/30/2023 ACCOUNT 1055064550	SEL	07/26/2021 385,000.000	384,639.06		384,688.53 384,688.53	49.47-
CUSIP # 91282CCD1 0.125% NTS 31/05/2023 USD (BB-2023) .125% 05/31/2023 ACCOUNT 1055064550	SEL	07/29/2021 415,000.000	414,481.25		414,708.43 414,708.43	227.18-

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CHASE SECURITIES INC CUSIP # 91282CCD1 0.125% NTS 31/05/2023 USD (BB-2023) .125% 05/31/2023 ACCOUNT 1055064550	SEL	08/11/2021 2,520,000.000	2,516,751.56		2,518,229.53 2,518,229.53	1,477.97-
CUSIP # 91282CCD1 0.125% NTS 31/05/2023 USD (BB-2023) .125% 05/31/2023 ACCOUNT 1055064550	SEL	08/25/2021 775,000.000	773,856.40		774,455.51 774,455.51	599.11-
CUSIP # 91282CCD1 0.125% NTS 31/05/2023 USD (BB-2023) .125% 05/31/2023 ACCOUNT 1055064550	SEL	08/25/2021 775,000.000	773,837.45		774,455.51 774,455.51	618.06-
CUSIP # 91282CCF6 0% NTS 31/05/2026 USD (Z-2026) .75% 05/31/2026 ACCOUNT 1055064550	BUY	06/01/2021 350,000.000	348,493.65		348,493.65 348,493.65	
CUSIP # 91282CCF6 0% NTS 31/05/2026 USD (Z-2026) .75% 05/31/2026 ACCOUNT 1055064550	BUY	06/01/2021 350,000.000	348,549.72		348,549.72 348,549.72	
CUSIP # 91282CCF6 0% NTS 31/05/2026 USD (Z-2026) .75% 05/31/2026 ACCOUNT 1055064550	BUY	06/01/2021 175,000.000	174,194.11		174,194.11 174,194.11	
CUSIP # 91282CCF6 0% NTS 31/05/2026 USD (Z-2026) .75% 05/31/2026 ACCOUNT 1055064550	SEL	06/25/2021 380,000.000	377,610.16		378,599.67 378,599.45	989.29-
CUSIP # 91282CCF6 0% NTS 31/05/2026 USD (Z-2026) .75% 05/31/2026 ACCOUNT 1055064550	SEL	07/26/2021 385,000.000	385,751.95		383,543.41 383,543.19	2,208.76
CUSIP # 91282CCF6 0% NTS 31/05/2026 USD (Z-2026) .75% 05/31/2026 ACCOUNT 1055064550	SEL	08/26/2021 385,000.000	384,453.30		383,543.42 383,543.19	910.11
CUSIP # 91282CCF6 0% NTS 31/05/2026 USD (Z-2026) .75% 05/31/2026	SEL	08/26/2021 470,000.000	469,473.60		468,221.83 468,221.56	1,252.04

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CHASE SECURITIES INC ACCOUNT 1055064550						
CUSIP # 91282CCJ8 0% NTS 30/06/2026 USD (AA-2026) .875% 06/30/2026 ACCOUNT 1055064550	BUY	06/30/2021 290,000.000	289,525.46		289,525.46 289,525.46	
CUSIP # 91282CCJ8 0% NTS 30/06/2026 USD (AA-2026) .875% 06/30/2026 ACCOUNT 1055064550	BUY	06/30/2021 375,000.000	374,531.25		374,531.25 374,531.25	
CUSIP # 91282CCJ8 0% NTS 30/06/2026 USD (AA-2026) .875% 06/30/2026 ACCOUNT 1055064550	SEL	09/24/2021 290,000.000	289,728.13		289,817.47 289,817.47	89.34-
CUSIP # 91282CCJ8 0% NTS 30/06/2026 USD (AA-2026) .875% 06/30/2026 ACCOUNT 1055064550	SEL	09/24/2021 435,000.000	434,320.31		434,726.21 434,726.21	405.90-
CUSIP # 91282CCJ8 0% NTS 30/06/2026 USD (AA-2026) .875% 06/30/2026 ACCOUNT 1055064550	SEL	09/27/2021 310,000.000	309,176.56		309,804.88 309,804.88	628.32-
CUSIP # 91282CCK5 0% NTS 30/06/2023 USD (BC-2023) .125% 06/30/2023 ACCOUNT 1055064550	SEL	08/20/2021 580,000.000	579,365.63		578,582.92 578,582.92	782.71
CUSIP # 91282CCN9 0% NTS 31/07/2023 USD (BD-2023) .125% 07/31/2023 ACCOUNT 1055064550	BUY	08/02/2021 340,000.000	339,393.31		339,393.31 339,393.31	
CUSIP # 91282CCN9 0% NTS 31/07/2023 USD (BD-2023) .125% 07/31/2023 ACCOUNT 1055064550	BUY	08/02/2021 385,000.000	384,278.13		384,278.13 384,278.13	
CUSIP # 91282CCN9 0% NTS 31/07/2023 USD (BD-2023) .125% 07/31/2023 ACCOUNT 1055064550	BUY	08/11/2021 2,310,000.000	2,305,668.75		2,305,668.75 2,305,668.75	

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CHASE SECURITIES INC CUSIP # 91282CCP4 0% NTS 31/07/2026 USD (AB-2026) .625% 07/31/2026 ACCOUNT 1055064550	BUY	08/02/2021 625,000.000	622,196.64		622,196.64 622,196.64	
CUSIP # 91282CCP4 0% NTS 31/07/2026 USD (AB-2026) .625% 07/31/2026 ACCOUNT 1055064550	BUY	08/02/2021 375,000.000	373,002.03		373,002.03 373,002.03	
CUSIP # 91282CCP4 0% NTS 31/07/2026 USD (AB-2026) .625% 07/31/2026 ACCOUNT 1055064550	SEL	10/22/2021 370,000.000	360,171.88		367,905.17 367,905.17	7,733.29-
CUSIP # 91282CCS8 1.25% NTS 15/08/2031 USD (E-2031) 1.25% 08/15/2031 ACCOUNT 1055064550	BUY	11/01/2021 385,000.000	374,412.50		374,412.50 374,412.50	
CUSIP # 91282CCS8 1.25% NTS 15/08/2031 USD (E-2031) 1.25% 08/15/2031 ACCOUNT 1055064550	BUY	11/02/2021 65,000.000	63,169.34		63,169.34 63,169.34	
CUSIP # 91282CCS8 1.25% NTS 15/08/2031 USD (E-2031) 1.25% 08/15/2031 ACCOUNT 1055064550	SEL	11/12/2021 270,000.000	265,433.20		265,133.40 265,133.40	299.80
CUSIP # 91282CCU3 0% NTS 31/08/2023 USD (BF-2023) .125% 08/31/2023 ACCOUNT 1055064550	BUY	08/31/2021 685,000.000	683,326.93		683,326.93 683,326.93	
CUSIP # 91282CCU3 0% NTS 31/08/2023 USD (BF-2023) .125% 08/31/2023 ACCOUNT 1055064550	BUY	08/31/2021 540,000.000	538,906.91		538,906.91 538,906.91	
CUSIP # 91282CCU3 0% NTS 31/08/2023 USD (BF-2023) .125% 08/31/2023 ACCOUNT 1055064550	BUY	08/31/2021 685,000.000	683,292.84		683,292.84 683,292.84	
CUSIP # 91282CCU3 0% NTS 31/08/2023 USD (BF-2023) .125% 08/31/2023	SEL	09/30/2021 2,080,000.000	2,073,581.25		2,075,238.41 2,075,238.41	1,657.16-

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21 THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CHASE SECURITIES INC ACCOUNT 1055064550						
CUSIP # 91282CCU3 0% NTS 31/08/2023 USD (BF-2023) .125% 08/31/2023 ACCOUNT 1055064550	SEL	10/25/2021 1,370,000.000	1,362,186.72		1,366,863.76 1,366,863.76	4,677.04-
CUSIP # 91282CCU3 0% NTS 31/08/2023 USD (BF-2023) .125% 08/31/2023 ACCOUNT 1055064550	SEL	10/26/2021 685,000.000	682,645.31		683,431.88 683,431.88	786.57-
CUSIP # 91282CCW9 0% NTS 31/08/2026 USD (AC-2026) .75% 08/31/2026 ACCOUNT 1055064550	BUY	08/31/2021 365,000.000	363,872.98		363,872.98 363,872.98	
CUSIP # 91282CCW9 0% NTS 31/08/2026 USD (AC-2026) .75% 08/31/2026 ACCOUNT 1055064550	BUY	08/31/2021 450,000.000	448,751.86		448,751.86 448,751.86	
CUSIP # 91282CCZ2 0% NTS 30/09/2026 USD (AD-2026) .875% 09/30/2026 ACCOUNT 1055064550	BUY	09/30/2021 275,000.000	274,248.59		274,248.59 274,248.59	
CUSIP # 91282CCZ2 0% NTS 30/09/2026 USD (AD-2026) .875% 09/30/2026 ACCOUNT 1055064550	BUY	09/30/2021 415,000.000	413,594.82		413,594.82 413,594.82	
CUSIP # 91282CCZ2 0% NTS 30/09/2026 USD (AD-2026) .875% 09/30/2026 ACCOUNT 1055064550	BUY	09/30/2021 295,000.000	293,669.08		293,669.08 293,669.08	
CUSIP # 91282CCZ2 0% NTS 30/09/2026 USD (AD-2026) .875% 09/30/2026 ACCOUNT 1055064550	SEL	11/19/2021 885,000.000	872,692.97		879,436.13 879,436.13	6,743.16-
CUSIP # 91282CCZ2 0% NTS 30/09/2026 USD (AD-2026) .875% 09/30/2026 ACCOUNT 1055064550	SEL	11/19/2021 590,000.000	581,795.31		586,290.75 586,290.75	4,495.44-

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2021 through 12/31/2021
M75382

034

Report Of 5% Transactions

AGGREGATE BY BROKER				VALUATION	917,598,423.21	THRESHOLD	45,879,921.16
DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS	
CHASE SECURITIES INC CUSIP # 91282CDA6 0.25% NTS 30/09/2023 USD (BG-2023) .25% 09/30/2023 ACCOUNT 1055064550	BUY	09/30/2021 1,995,000.000	1,992,506.25		1,992,506.25 1,992,506.25		
CUSIP # 91282CDD0 0% NTS 31/10/2023 USD (BH-2023) .375% 10/31/2023 ACCOUNT 1055064550	BUY	11/01/2021 630,000.000	630,178.85		630,178.85 630,178.85		
CUSIP # 91282CDD0 0% NTS 31/10/2023 USD (BH-2023) .375% 10/31/2023 ACCOUNT 1055064550	BUY	11/01/2021 1,280,000.000	1,277,232.21		1,277,232.21 1,277,232.21		
CUSIP # 91282CDG3 0% NTS 31/10/2026 USD (AF-2026) 1.125% 10/31/2026 ACCOUNT 1055064550	BUY	11/01/2021 350,000.000	348,131.53		348,131.53 348,131.53		
CUSIP # 91282CDJ7 US TREASURY N/B 1.375% 11/15/2031 ACCOUNT 1055064550	BUY	11/15/2021 265,000.000	263,012.50		263,012.50 263,012.50		
CUSIP # 91282CDJ7 US TREASURY N/B 1.375% 11/15/2031 ACCOUNT 1055064550	SEL	11/22/2021 95,000.000	93,604.69		94,288.51 94,288.51	683.82-	
CUSIP # 91282CDK4 0% NTS 30/11/2026 USD (AG-2026) 1.25% 11/30/2026 ACCOUNT 1055064550	BUY	11/30/2021 855,000.000	857,446.46		857,446.46 857,446.46		
CUSIP # 91282CDK4 0% NTS 30/11/2026 USD (AG-2026) 1.25% 11/30/2026 ACCOUNT 1055064550	BUY	11/30/2021 570,000.000	571,630.98		571,630.98 571,630.98		
59 PURCHASES FOR		27,976,422.43	42 SALES FOR	22,654,919.69	BROKER AGGREGATE TOTAL	50,631,342.12	