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 07/01/2021 and ending 06/30/2022

A This return/report is for:
- [X] 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. . . . . ▶ [X]

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
PAINTING INDUSTRY OF HAWAII ANNUITY PLAN

1b Three-digit plan number (PN) ▶ 001

1c Effective date of plan 07/01/1975

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)
BOARD OF THE TRUSTEES OF THE PAINTING INDUSTRY OF HAWAII ANNUITY TRUST

222 SOUTH VINEYARD ST., PH4
HONOLULU, HI 96813

2b Employer Identification Number (EIN) 99-6032984

2c Plan Sponsor's telephone number 808-523-9411

2d Business code (see instructions) 238900

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.	04/06/2023	RYDEN VALMOJA
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Filed with authorized/valid electronic signature.	04/06/2023	DEAN NAGATOSHI
	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

3a Plan administrator's name and address [X] 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**	647
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)**	647
a(2) Total number of active participants at the end of the plan year	**6a(2)**	630
b Retired or separated participants receiving benefits	**6b**	
c Other retired or separated participants entitled to future benefits	**6c**	
d Subtotal. Add lines **6a(2)**, **6b**, and **6c**	**6d**	630
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	
f Total. Add lines **6d** and **6e**	**6f**	630
g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g**	630
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**	34

8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions:

2C

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)** [X] 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)** [X] 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)** [X] **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)** [X] **H** (Financial Information)
- **(2)** [ ] **I** (Financial Information – Small Plan)
- **(3)** [ ] ___ **A** (Insurance Information)
- **(4)** [X] **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)	Service Provider Information	OMB No. 1210-0110
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	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.**	**2021** **This Form is Open to Public Inspection.**

For calendar plan year 2021 or fiscal plan year beginning 07/01/2021 and ending 06/30/2022

A Name of plan
PAINTING INDUSTRY OF HAWAII ANNUITY PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
BOARD OF THE TRUSTEES OF THE PAINTING INDUSTRY OF HAWAII ANNUITY TRUST

D Employer Identification Number (EIN)
99-6032984

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).. . . . . [X] 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

BLACKROCK FUND ADVISORS
400 HOWARD STREET
SAN FRANCISCO, CA 84105

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

CAPITAL RESEARCH AND MANAGEMENT
333 S HOPE STREET
LOS ANGELES, CA 90071

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

WELLINGTON MANAGEMENT COMPANY LLP
280 CONGRESS STREET
BOSTON, MA 02210

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

BLACKSAND CAPITAL MANAGEMENT I, LLC

27-3962328

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

BLACKSAND CAPITAL, LLC

01-0960807

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

IM GLOBAL PARTNER FUND MANAGEMENT,

(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)

GROUP PLAN ADMINISTRATORS

99-0187572

(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	NONE	198648	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

FIRST HAWAIIAN BANK

99-0034327

(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?
19	NONE	147767	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

LEMKE, CHINEN & TANAKA, CPA, INC.

99-0155373

(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	NONE	68350	Yes [ ] No [X]	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)

RAYMOND JAMES

59-1237041

(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?
27	NONE	51622	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

CENTERSQUARE INVESTMENT MANAGEMENT

23-2817243

(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?
28	NONE	50191	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

MET WEST ASSET MGMT

95-4597302

(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?
28	NONE	45854	Yes [ ] No [X]	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)

KMH

1003 BISHOP STREET
HONOLULU, HI 96813

(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?
	NONE	6935	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

YEE & KAWASHIMA, LLLP

47-3636548

(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	NONE	6456	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
(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.	

(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 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 07/01/2021 and ending 06/30/2022

A Name of plan
PAINTING INDUSTRY OF HAWAII ANNUITY PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
BOARD OF THE TRUSTEES OF THE PAINTING INDUSTRY OF HAWAII ANNUITY TRUST

D Employer Identification Number (EIN)
99-6032984

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	167256	55958
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)	698358	611234
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	5678631	3186470
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	3687176	2572926
(2) U.S. Government securities	1c(2)	23699224	15948053
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)	8581049	8795472
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)	7292333	4545143
(5) Partnership/joint venture interests	1c(5)	3824931	6050693
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)		
(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)	65587577	55078477
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	314423	202953

			(a) Beginning of Year	**(b)** End of Year
1d	Employer-related investments:			
	(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	119530958	97047379
	Liabilities			
g	Benefit claims payable	1g		
h	Operating payables	1h		
i	Acquisition indebtedness	1i		
j	Other liabilities	1j	11302517	6078469
k	Total liabilities (add all amounts in lines 1g through1j)	1k	11302517	6078469
	Net Assets			
l	Net assets (subtract line 1k from line 1f)	1l	108228441	90968910

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)	6230442	
	(B) Participants	2a(1)(B)		
	(C) Others (including rollovers)	2a(1)(C)		
	(2) Noncash contributions	2a(2)		
	(3) Total contributions. Add lines **2a(1)(A), (B), (C),** and line **2a(2)**	2a(3)		6230442
b	**Earnings on investments:**			
	(1) Interest:			
	(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	4382	
	(B) U.S. Government securities	2b(1)(B)	211755	
	(C) Corporate debt instruments	2b(1)(C)	246382	
	(D) Loans (other than to participants)	2b(1)(D)		
	(E) Participant loans	2b(1)(E)		
	(F) Other	2b(1)(F)	13341	
	(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		475860
	(2) Dividends: **(A)** Preferred stock	2b(2)(A)		
	(B) Common stock	2b(2)(B)	190864	
	(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	1480422	
	(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		1671286
	(3) Rents	2b(3)		
	(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)	146349348	
	(B) Aggregate carrying amount (see instructions)	2b(4)(B)	147301137	
	(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		-951789
	(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)		
	(B) Other	2b(5)(B)	-1177599	
	(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		-1177599

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		
(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)		-11830053
c Other income	2c		81185
d Total income. Add all **income** amounts in column (b) and enter total	2d		-5500668
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	11119773	
(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)		11119773
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)	108603	
(2) Contract administrator fees	2i(2)	168480	
(3) Investment advisory and management fees	2i(3)	302369	
(4) Other	2i(4)	59638	
(5) Total administrative expenses. Add lines **2i(1)** through **(4)**	2i(5)		639090
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		11758863
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		-17259531
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) [X] 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)** [X] 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: LEMKE, CHINEN & TANAKA, C.P.A., INC **(2)** EIN: 99-0155373

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:

		Yes	No	Amount
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.)	4a		X	

			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?	**4e**	X		500000
f	Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?	**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.)	**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.)	**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?	**4k**		X	
l	Has the plan failed to provide any benefit when due under the plan?	**4l**		X	
m	If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	**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**		X	

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 07/01/2021 and ending 06/30/2022

A Name of plan
PAINTING INDUSTRY OF HAWAII ANNUITY PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
BOARD OF THE TRUSTEES OF THE PAINTING INDUSTRY OF HAWAII ANNUITY TRUST

D Employer Identification Number (EIN)
99-6032984

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): 23-3060382

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** | 53

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**	6230442
	b Enter the amount contributed by the employer to the plan for this plan year	**6b**	6179425
	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**	51017

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**

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 _____

LEMKE, CHINEN & TANAKA, C.P.A., INC.
CERTIFIED PUBLIC ACCOUNTANTS
500 Ala Moana Boulevard, Suite 2-302 · Honolulu, HI 96813 · (808)533-6254

DIANE M. HOSOKAWA, C.P.A.
PAUL H. ASANO, C.P.A.
TERRY A. TAKAKI, C.P.A.

Independent Auditor's Report

Board of Trustees
Painting Industry of Hawaii Annuity Plan

Opinion

We have audited the accompanying financial statements of Painting Industry of Hawaii Annuity Plan, an employee benefit plan subject to the Employee Retirement Income Security Act of 1974 (ERISA), which comprise the statements of net assets available for benefits as of June 30, 2022 and 2021, and the related statements of changes in net assets available for benefits for the years then ended, and the related notes to the financial statements.

In our opinion, the financial statements referred to above present fairly, in all material respects, the net assets available for benefits of Painting Industry of Hawaii Annuity Plan as of June 30, 2022 and 2021, and the changes in its net assets available for benefits for the years then ended, in accordance with accounting principles generally accepted in the United States of America.

Basis for Opinion

We conducted our audits in accordance with auditing standards generally accepted in the United States of America. Our responsibilities under those standards are further described in the Auditor's Responsibilities for the Audit of the Financial Statements section of our report. We are required to be independent of Painting Industry of Hawaii Annuity Plan and to meet our other ethical responsibilities in accordance with the relevant ethical requirements relating to our audits. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our audit opinion.

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 Painting Industry of Hawaii Annuity Plan's ability to continue as a going concern for one year after the date the financial statements are available to be issued.

Responsibilities of Management for the Financial Statements (cont'd)

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.

Auditor's 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 auditor's 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 generally accepted auditing standards 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 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 generally accepted auditing standards, 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.
- 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 Painting Industry of Hawaii Annuity 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 Painting Industry of Hawaii Annuity 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.

Supplemental Schedules Required by ERISA

Our audits were conducted for the purpose of forming an opinion on the financial statements as a whole. The supplemental schedule of assets (held at end of year) as of June 30, 2022 and schedule of reportable transactions for the year ended June 30, 2022 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 generally accepted auditing standards.

In forming our opinion on the supplemental schedules, we evaluated whether the supplemental schedules, including its 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 are fairly stated, in all material respects, in relation to the financial statements as a whole, and the form and content is presented in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

Honolulu, Hawaii
February 10, 2023

PAINTING INDUSTRY OF HAWAII ANNUITY PLAN

Statements of Net Assets Available for Benefits

June 30, 2022 and 2021

	2022	2021
Assets		
Investments, at fair value:		
Cash and money market funds	$ 2,572,926.09	$ 3,687,176.43
U.S. Government securities	8,340,317.00	14,613,749.90
U.S. Agency securities	7,607,735.69	9,085,474.33
Corporate and foreign bonds	8,795,471.47	8,581,049.26
Stocks	4,545,143.32	7,292,332.88
Exchange traded funds	21,618,080.26	27,751,264.44
Mutual funds	33,460,397.13	37,836,313.14
Municipal obligations	202,952.51	314,422.81
BlackSand Capital Opportunity Fund I, L.P.	1,370,807.00	1,855,775.00
BlackSand Capital Opportunity Fund II, L.P.	4,679,886.00	1,969,156.00
	$ 93,193,716.47	$112,986,714.19
Receivables:		
Employers' contributions	$ 611,233.94	$ 698,357.38
Due from broker for securities sold	3,186,469.70	5,678,630.65
	$ 3,797,703.64	$ 6,376,988.03
Cash - checking account	$ 55,958.14	$ 167,255.72
Total assets	$ 97,047,378.25	$119,530,957.94
Liabilities		
Due to broker for securities purchased	$ 6,078,468.55	$ 11,302,517.01
Total liabilities	$ 6,078,468.55	$ 11,302,517.01
Net assets available for benefits	$ 90,968,909.70	$108,228,440.93

The accompanying notes are an integral part of these financial statements.

PAINTING INDUSTRY OF HAWAII ANNUITY PLAN

Statements of Changes in Net Assets Available for Benefits

For the Years Ended June 30, 2022 and 2021

	2022	2021
Additions:		
Investment income:		
Net appreciation/(depreciation) in fair market value of investments	$ (13,959,441.83)	$ 14,097,331.49
Dividends	1,675,388.64	1,623,632.29
Interest	471,757.41	531,840.71
UBIT Tax Refund	79,887.28	-
Miscellaneous	1,298.21	231,951.72
Total investment income/(loss)	$ (11,731,110.29)	$ 16,484,756.21
Less investment expenses	302,368.94	369,576.92
Net investment income/(loss)	$ (12,033,479.23)	$ 16,115,179.29
Contributions:		
Employers' contributions	$ 6,230,442.09	$ 6,781,064.56
Liquidated damages	-	2.43
Total contributions	$ 6,230,442.09	$ 6,781,066.99
Total additions	$ (5,803,037.14)	$ 22,896,246.28
Deductions:		
Annuity benefits	$ 11,119,773.09	$ 7,577,073.43
General and administrative expenses:		
Administrative fees	$ 168,480.00	$ 168,480.00
Insurance	45,943.00	43,002.00
Audit fees	43,979.04	29,678.60
Data processing	30,168.00	30,168.00
Payroll agreed upon procedures	24,370.59	33,254.47
Office expenses	8,594.80	15,834.04
Legal fees	6,455.57	7,321.79
Seminars	5,100.00	1,011.66
Consultant fees	3,630.00	14,290.00
Total general and administrative expenses	$ 336,721.00	$ 343,040.56
Total deductions	$ 11,456,494.09	$ 7,920,113.99
Net increase/(decrease)	$ (17,259,531.23)	$ 14,976,132.29
Net assets available for benefits		
Beginning of year	108,228,440.93	93,252,308.64
End of year	$ 90,968,909.70	$108,228,440.93

The accompanying notes are an integral part of these financial statements.

PAINTING INDUSTRY OF HAWAII ANNUITY PLAN
Notes to Financial Statements
June 30, 2022 and 2021

Note A - Description of Plan

The following brief description of the Painting Industry of Hawaii Annuity Plan (Plan) is provided for general informational purposes only. Participants should refer to the Plan document for more complete information.

1. **General.** The Painting Industry of Hawaii Annuity Plan is a multiemployer defined contribution plan established on July 1, 1975, covering employees of employers subject to the collective bargaining agreements between the Painters Local Union 1791, AFL-CIO (Union) and the Painting and Decorating Contractors Association of Hawaii (Employer). Effective January 1, 1976, employees of employers subject to the collective bargaining agreement between the Tapers Local Union 1944, AFL-CIO and the Gypsum Drywall Contractors Association of Hawaii were also covered. However, by resolution adopted June 30, 1981, effective July 1, 1981, Tapers became participants of the Hawaii Tapers Annuity Plan. The prior collective bargaining agreement between the Union and Employers covered the period July 1, 2016 through December 31, 2021. The current collective bargaining agreement between the Union and the Employers covers the period January 1, 2022 to December 31, 2026. The Plan provides for retirement, death, and disability benefits. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 (ERISA).

   The Plan is administered by a Board of Trustees comprised of an even number of Union trustees and Employer trustees. The Board of Trustees has overall responsibility for the operation and administration of the Plan. The Plan's investment consultant assists the Board of Trustees in determining the appropriateness of the Plan's investments and monitors investment performance.

2. **Participant Accounts.** Each participant's account is credited with employer contributions made on behalf of covered participants plus respective share of net investment income or loss for the plan year, less per capita share of all administrative expenses.

3. **Vesting.** Under the Plan, employees for whom employer contributions have been made for at least 301 hours during a 12 consecutive month period are eligible to participate in the Plan. After becoming eligible to participate in the Plan, an employee remains eligible as long as he is credited with 301 hours for the plan year.

4. **Retirement Benefits.** Participants may elect to retire any time after attaining age 55. Benefits are payable under either one of the following methods.
   a) The purchase of a life annuity contract with or without period - certain or contingent annuity options; or
   b) One lump-sum settlement; or
   c) Payments in equal monthly or quarterly installments over a period not exceeding ten (10) years, after first having segregated the aggregated amount thereof in a special account.

   If married, the benefit is in the form of a Joint and Survivor Annuity Option, unless the participant and spouse elect to reject this form of payment.

Note A - Description of Plan *(Cont'd)*

5. **Termination of Participation Benefits.** An eligible employee failing to be credited with 301 hours for the Plan year will be considered to be inactive. Failure to participate for 24 consecutive months results in termination of participation in the Plan. Upon termination the employee may apply for a distribution of benefits.

6. **Death and Disability Benefits.** Upon the death of a participant before retirement, his accumulated share is paid to his designated beneficiary of beneficiaries. In the event that a participant in the Plan becomes totally disabled, his accumulated share is paid to him in accordance with the method chosen in Note A-4.

7. **Funding Policy and Contributions.** All benefits of the Plan are financed entirely by contribution payments from the signatory employers, as described in the collective bargaining agreement, and earnings thereon. No employee contributions are allowed. For the years ended June 30, 2022 and 2021, as of the audit report dates, the Plan's contributions did not meet the minimum funding requirements of ERISA. However, the delinquent employer(s) have eight and a half months after the Plan's year end to pay the contributions due to meet the minimum funding requirements.

8. **Forfeiture.** Effective in 2005, individual accounts will not be forfeited or deposited in the Fund and used for administrative expenses. Individual accounts shall remain active and shall be assessed a share of net earnings and administrative expenses as otherwise required by this Plan.

9. **Plan Termination.** In the event the Plan terminates, all obligations shall first be satisfied. The trustees shall thereupon use the remaining trust assets to provide Plan benefits in a manner permitted by ERISA for so long as trust assets permit.

Note B - Significant Accounting Policies

1. **Basis of Accounting and Use of Estimates.** The accompanying financial statements have been prepared using the accrual basis of accounting. The preparation of financial statements in accordance with accounting principles generally accepted in the United States of America (GAAP) requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities and changes therein, and disclosure of contingent assets and liabilities. Actual results could differ from those estimates.

2. **Employers' Contributions Receivable.** Employers' contributions receivable represents amounts owed by employers for hours worked by covered employees as of June 30, 2022 and 2021. No provisions have been made for doubtful accounts.

Note B - Significant Accounting Policies *(Cont'd)*

3. **Investment Valuation and Income Recognition.** Investments are reported at fair value. Fair value is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. The Plan's Board of Trustees determines the Plans' valuation policies and procedures utilizing information provided by its investment consultant, managers, and custodian. See Note C for discussion of fair value measurements.

4. **Basis of Accounting and Use of Estimates.** The accompanying financial statements have been prepared using the accrual basis of accounting. The preparation of financial statements in accordance with accounting principles generally accepted in the United States of America (GAAP) requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities and changes therein, and disclosure of contingent assets and liabilities. Actual results could differ from those estimates.

5. **Investment Valuation and Income Recognition.** Investments are reported at fair value. Fair value is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. The Plan's Board of Trustees determines the Plans' valuation policies and procedures utilizing information provided by its investment consultant, managers, and custodian. See Note C for discussion of fair value measurements.

   Purchases and sales of securities are recorded on a trade-date basis. Interest income is recorded on the accrual basis. Dividends are recorded on the ex-dividend date. Net appreciation/(depreciation) includes the plan's gains and losses on investments bought and sold as well as held during the year.

6. **Payment of Benefits.** Benefits are recorded when paid.

7. **Allocation of Administrative Expenses.** Certain expenses incurred for the benefit of both the Plan and the Painting Industry of Hawaii Health & Welfare, Labor Management Cooperation, Reserve Benefit, Vacation, Trade Promotion and District Council 50 Joint Apprenticeship & Training Plans are allocated to the respective plans based upon the amount of the plan net assets determined as of the Plan's last annual audited financial statements or a more frequent basis as determined by the Trustees.

8. **Subsequent Events.** Subsequent events have been evaluated through February 10, 2023, which is the date the financial statements were available to be issued.

Note C - Fair Value Measurements

The framework for measuring fair value provides a fair value hierarchy that prioritizes the inputs to valuation techniques used to measure fair value. The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (level 1) and the lowest priority to unobservable inputs (level 3). The three levels of the fair value hierarchy are described as follows:

Level 1 — Inputs to the valuation methodology are unadjusted quoted prices for identical assets or liabilities in active markets that the Plan has the ability to access.

Level 2 — Inputs to the valuation methodology include:

- Quoted prices for similar assets or liabilities in active markets.
- Quoted prices for identical or similar assets or liabilities in inactive markets.
- Inputs other than quoted prices that are observable for the asset or liability.
- Inputs that are derived principally from or corroborated by observable market data by correlation or other means.

If the asset or liability has a specified (contractual) term, the Level 2 input must be observable for substantially the full term of the asset or liability.

Level 3 — Inputs to the valuation methodology are unobservable and significant to the fair value measurement.

The asset or liability's fair value measurement level within the fair value hierarchy is based on the lowest level of any input that is significant to the fair value measurement. Valuation techniques used need to maximize the use of observable inputs and minimize the use of unobservable inputs.

The following is a description of the valuation methodologies used for assets measured at fair value. There have been no changes to the methodologies used as of June 30, 2022 and 2021.

Cash: Valued at cost which equals fair value.

Stocks, U.S. Government securities, and exchange traded funds: Valued at the closing price reported on the active market on which the individual securities are traded.

Money market funds and mutual funds: Valued at the daily closing price as reported by the funds. The money market funds and mutual funds held by the Plan are open-ended funds that are registered with the Securities and Exchange Commission. These funds are required to publish their daily net asset value (NAV) and to transact at that price. The funds held by the Plan are deemed to be actively traded.

Note C - Fair Value Measurements *(Cont'd)*

Corporate and foreign bonds, municipal obligations, and U.S. Agency securities: Valued using pricing models maximizing the use of observable inputs for similar securities. This includes basing value on yields currently available on comparable securities of issuers with similar credit ratings. When quoted prices are not available for identical or similar bonds, the bond is valued under a discounted cash flows approach that maximizes observable inputs, such as current yields of similar instruments, but includes adjustments for certain risks that may not be observable, such as credit and liquidity risks or a broker quote if available.

BlackSand Capital Opportunity Fund I, L.P. and BlackSand Capital Opportunity Fund II, L.P (BSC) (Fund): The estimate of the fair value of the Plan's limited partnership interest in the Fund is based on the General Partner's estimate of the amount that the limited partners would receive (i) if the real estate held by the entities in which the Fund has invested were sold for fair value in an orderly liquidation, and the liquidation proceeds were distributed to the owners of such entities, and (ii) if the Fund were to liquidate, cancel the limited partners' obligation to contribute the balance of their capital commitments, and distribute the liquidation proceeds to its partners. Such estimate does not include any discounts for lack of control or lack of marketability of the BlackSand Capital limited partnership interests or the time and costs required to complete the liquidation process. The estimated fair value of the underlying real estate was determined based on discounted cash flow analysis, market comparisons, third party appraisals and/or other relevant factors. Development projects were valued based on cost and any recognized gains.

The methods described above may produce a fair value calculation that may not be indicative of net realizable value or reflective of future fair values. Furthermore, although the Plan believes its valuation methods are appropriate and consistent with other market participants, the use of different methodologies or assumptions to determine the fair value of certain financial instruments could result in a different fair value measurement at the reporting date.

The following table sets forth by level, within the fair value hierarchy, the Plan's assets at fair value as of June 30, 2022 and 2021. The fair value amounts presented in the following tables are intended to permit reconciliation of the fair value hierarchy to the amounts presented in the statements of net assets available for benefits.

Note C - Fair Value Measurements *(Cont'd)*

	Assets at Fair Value as of June 30, 2022			
	Level 1	Level 2	Level 3	Total
Cash and money market funds	$ 2,572,926.09	$ -	$ -	$ 2,572,926.09
U.S. Government securities	8,340,317.00	-	-	8,340,317.00
U.S. Agency securities	-	7,607,735.69	-	7,607,735.69
Corporate and foreign bonds	-	8,795,471.47	-	8,795,471.47
Stocks	4,545,143.32	-	-	4,545,143.32
Exchange traded funds	21,618,080.26	-	-	21,618,080.26
Mutual funds	33,460,397.13	-	-	33,460,397.13
Municipal obligations	-	202,952.51	-	202,952.51
BlackSand Capital Opportunity Fund I, L.P.	-	-	1,370,807.00	1,370,807.00
BlackSand Capital Opportunity Fund II, L.P.	-	-	4,679,886.00	4,679,886.00
Total assets at fair value	$ 70,536,863.80	$ 16,606,159.67	$ 6,050,693.00	$ 93,193,716.47

	Assets at Fair Value as of June 30, 2021			
	Level 1	Level 2	Level 3	Total
Cash and money market funds	$ 3,687,176.43	$ -	$ -	$ 3,687,176.43
U.S. Government securities	14,613,749.90	-	-	14,613,749.90
U.S. Agency securities	-	9,085,474.33	-	9,085,474.33
Corporate and foreign bonds	-	8,581,049.26	-	8,581,049.26
Stocks	7,292,332.88	-	-	7,292,332.88
Exchange traded funds	27,751,264.44	-	-	27,751,264.44
Mutual funds	37,836,313.14	-	-	37,836,313.14
Municipal obligations	-	314,422.81	-	314,422.81
BlackSand Capital Opportunity Fund I, L.P.	-	-	1,855,775.00	1,855,775.00
BlackSand Capital Opportunity Fund II, L.P.	-	-	1,969,156.00	1,969,156.00
Total assets at fair value	$ 91,180,836.79	$ 17,980,946.40	$ 3,824,931.00	$ 112,986,714.19

Changes in Fair Value of Level 3 Assets and Related Gains and Losses. The following table sets forth a summary of changes in the fair value of the Plan's level 3 assets for the years ended June 30, 2022 and 2021.

BlackSand Capital Opportunity Fund I, L.P.	June 30, 2022	June 30, 2021
Balance, beginning of year	$ 1,855,775.00	$ 1,102,478.54
Unrealized gains/(losses) relating to assets still held at the reporting date	(484,968.00)	686,980.79
Capital contributions	-	178,225.67
Distributions	-	(111,910.00)
Balance, end of year	$ 1,370,807.00	$ 1,855,775.00
The amount of total gains or losses for the period included in changes in net assets attributable to the change in unrealized gains or losses relating to assets still held at the reporting date	$ (484,968.00)	$ 686,980.79

Note C - Fair Value Measurements *(Cont'd)*

BlackSand Capital Opportunity Fund II, L.P.	June 30, 2022	June 30, 2021
Balance, beginning of year	$ 1,969,156.00	$ 930,305.00
Unrealized gains/(losses) relating to assets still held at the reporting date	(204,699.47)	(27,061.62)
Capital contributions	2,979,740.12	1,065,912.62
Distributions	(64,310.65)	-
Balance, end of year	$ 4,679,886.00	$ 1,969,156.00
The amount of total gains or losses for the period included in changes in net assets attributable to the change in unrealized gains or losses relating to assets still held at the reporting date	$ (204,699.47)	$ (27,061.62)

Gains or losses (realized and unrealized) included in changes in net assets for the periods above are reported in net appreciation/(depreciation) in fair value of investments in the statements of changes in net assets available for benefits.

Note D – BlackSand Capital Opportunity Fund I, L.P.

In December 2011, the Plan obtained a limited partnership interest in BlackSand Capital Opportunity Fund I, L.P. (Fund I). Fund I was formed for the purpose of investing in operating real estate and real estate related assets within the geographical limits of the State of Hawaii. The term of Fund I, unless earlier dissolved, wound up and terminated, shall continue in effect through the close of business on the tenth anniversary of the final closing, which period may be extended for up to two consecutive additional one-year periods from such anniversary as determined by the general partner. Limited partners generally may not sell, transfer, or pledge their Interests except as permitted by the Partnership Agreement and with the consent of the General Partner. The Plan made a commitment to invest a total of $10,000,000.00. As of June 30, 2022 and 2021 the Plan's unfunded commitment was $576,751.40.

Note E – BlackSand Capital Opportunity Fund II, L.P.

In February 2018, the Plan obtained a limited partnership interest in BlackSand Capital Opportunity Fund II (Fund II). Fund II was formed for the purpose of investing in operating real estate and real estate-related assets primarily in the State of Hawaii. The term of Fund II, unless earlier dissolved, shall continue in effect through the close of business on the tenth anniversary of the final closing, which period may be extended for up to two consecutive additional one-year periods from such anniversary as determined by the general partner. Limited partners generally may not sell, transfer or pledge their interests except as permitted by the Partnership Agreement and with the consent of the General Partner. The Plan made a commitment to invest a total of $17,500,000.00. As of June 30, 2022 and 2021 the Plan's unfunded commitment was $11,360,586.80 and $14,276,016.27, respectively.

Note F - Income Tax Status

The Internal Revenue Service has determined and informed the Trust Fund by a letter dated May 14, 2015, that the Plan and related trust are designed in accordance with applicable sections of the Internal Revenue Code (IRC). The Plan has not been amended since receiving this determination letter, and accordingly the Plan Administrator and the Plan's legal counsel believe that the Plan is designed and currently being operated in compliance with the applicable requirements of the IRC.

Accounting principles generally accepted in the United States of America require plan management to evaluate tax positions taken by the Plan and recognize a tax liability if the organization has taken an uncertain position that more likely than not would not be sustained upon examination by the IRS. For the years ended June 30, 2022 and 2021, the Plan had unrelated business income taxes (refunded) and paid of ($79,887.28) and $0.00, respectively. The Plan is subject to routine audits by taxing jurisdictions; however, there are currently no audits for any tax periods in progress.

Note G – Concentration of Credit Risk

Financial instruments that potentially expose the Plan to concentrations of credit risk consist primarily of cash and cash equivalents. The Plan maintains its cash and cash equivalents in deposit accounts and money market funds which may not be federally insured, may exceed federally insured limits, or may be insured by an entity other than an agency of the federal government. The Plan has not experienced any losses in such accounts.

Note H – Related-Party and Party in Interest Transactions

Various trustees of the Painting Industry of Hawaii Annuity Plan also serve as trustees of the Painting Industry of Hawaii Health and Welfare, Labor Management Cooperation, Reserve Benefit, Vacation and District Council 50 Joint Apprenticeship and Training Plans.

The Plan paid certain expenses related to plan operations and investment activity to various service providers. These transactions are party in interest transactions under ERISA.

Note I – Risks and Uncertainties

The Plan invests in various investment securities. Investment securities are exposed to various risks such as interest rate, market, and credit risks. Due to the level of risk associated with certain investment securities, it is at least reasonably possible that changes in the values of investment securities will occur in the near term and that such changes could materially affect participants' account balances and the amounts reported in the statements of net assets available for benefits.

Note J – Plan Amendments

On October 6, 2021, the Board of Trustees approved the adoption of Amendment No.1 (Amendment) to the 2014 Restatement of the Painting Industry of Hawaii Annuity Plan. The Amendment restated various sections of the Plan document with varying effective dates as summarized below.

- Effective January 1, 2020, the Plan was amended to restate Sections 11.10(b) and 11.30(c)(2), regarding the participant's required beginning date is April 1 next following the end of the calendar year in which the participant attains age 72 (70 ½ for participants born prior to July 1, 1949). The Amendment also added Section 15.60(b) regarding the Treatment of Required Minimum Distributions for 2020 in accordance with Section 401(a)(9)(I) of the Code.

- Effective for deaths on and after January 1, 2022, the Plan was amended to restate Sections 11.30(a) and (c) to change the term designated beneficiary to Eligible Designated Beneficiary which is defined in the new Section 17. Section 15.12 is amended to define precedence related to Minimum Distribution Requirements and the new Section related to Setting Every Community Up for Retirement Enhancement Act (SECURE Act) Beneficiary Distribution Rules. The Plan also added Section 17 which is adopted to constitute good faith compliance with the requirements of the SECURE Act related to distributions with respect to participants who die in calendar years beginning on or after January 1, 2022.

Participants should refer to the Plan document for a more complete description of the Plan's provisions.

PAINTING INDUSTRY OF HAWAII ANNUITY PLAN
EIN: 99-6032984 PLAN NUMBER: 001
JUNE 30, 2022
FORM 5500: SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)

(a)	(b) (c) Description of investment	(d) Cost	(e) Current Value
	INTEREST BEARING CASH		
	SAVINGS ACCOUNT	34,794	34,794
	Custodial Cash	1	1
2,538,130.9600	BlackRock Liquidity Funds BlackRock Liquidity FedFund	2,538,131	2,538,131
		2,572,926	2,572,926
	U.S. GOVERNMENT SECURITIES		
275,000.00	United States Of Amer Treas Bills 0% T-BILL 15 Sep 2022 USD	274,020	274,020
230,000.00	United States Treasury Bill Zero 03 Nov 2022	228,506	228,418
280,000.00	United States Treasury Bill Zero 06 Oct 2022	278,489	278,489
120,000.00	United States Treasury Bill Zero 22 Sep 2022	119,430	119,430
51,000.00	United States Treasury Inflation Indexed Bonds .125% 15 Feb 2052	48,219	41,089
1,263,000.00	United States Treasury Note/Bond 2% 15 Nov 2041	1,170,719	1,003,100
390,000.00	United States Treasury Note/Bond 2.375% 15 Feb 2042	356,245	330,708
210,000.00	United States Treasury Note/Bond 2.5% 30 Apr 2024	209,207	208,171
200,000.00	United States Treasury Note/Bond 2.5% 31 May 2024	199,313	198,112
545,000.00	United States Treasury Note/Bond 2.625% 31 May 2027	540,023	534,694
705,000.00	United States Treasury Note/Bond 2.75% 30 Apr 2027	700,675	695,468
2,950,000.00	United States Treasury Note/Bond 2.875% 15 Jun 2025	2,939,834	2,938,259
65,000.00	United States Treasury Note/Bond 2.875% 15 May 2032	64,190	64,269
245,000.00	United States Treasury Note/Bond 2.875% 15 May 2052	236,374	231,410
200,000.00	United States Treasury Note/Bond 3% 30 Jun 2024	199,500	200,057
985,000.00	United States Treasury Note/Bond 3.25% 30 Jun 2027	988,497	994,623
3,299.04	Fannie Mae Pool FN 888219 5.5% 01 Mar 2037	3,295	3,542
9,002.84	Fannie Mae Pool FN 889572 5.5% 01 Jun 2038	8,993	9,670
11,975.72	Fannie Mae Pool FN 930559 5% 01 Feb 2039	12,391	12,615
38,032.56	Fannie Mae Pool FN AB1803 4% 01 Nov 2040	39,634	38,467
64,110.85	Fannie Mae Pool FN AD0761 5% 01 Feb 2040	69,841	68,085
8,651.66	Fannie Mae Pool FN AD3830 4.5% 01 Apr 2025	9,009	8,846
18,497.33	Fannie Mae Pool FN AL8994 4% 01 Sep 2045	18,624	18,333
42,450.45	Fannie Mae Pool FN AS0214 3.5% 01 Aug 2043	42,119	41,972
11,082.92	Fannie Mae Pool FN AS9830 4% 01 Jun 2047	11,667	11,074
8,721.10	Fannie Mae Pool FN AS9972 4% 01 Jul 2047	9,188	8,740
7,242.11	Fannie Mae Pool FN BD5046 3.5% 01 Feb 2047	7,475	7,082
45,000.00	Fannie Mae Pool FN BL6060 2.455% 01 Apr 2040	44,888	35,472
146,461.37	Fannie Mae Pool FN BQ6913 2% 01 Dec 2051	129,864	127,682
73,012.43	Fannie Mae Pool FN BQ7006 2% 01 Jan 2052	67,776	63,650
120,041.63	Fannie Mae Pool FN BU7089 2% 01 Dec 2051	106,227	104,648
149,544.68	Fannie Mae Pool FN BV8477 3% 01 May 2052	142,161	139,446
99,491.82	Fannie Mae Pool FN BV8515 3% 01 May 2052	91,723	91,723
8,923.20	Fannie Mae Pool FN CA0996 3.5% 01 Jan 2048	8,840	8,725
32,229.75	Fannie Mae Pool FN CA1710 4.5% 01 May 2048	33,514	32,550
3,570.48	Fannie Mae Pool FN CA1711 4.5% 01 May 2048	3,706	3,605
8,343.72	Fannie Mae Pool FN CA2208 4.5% 01 Aug 2048	8,681	8,423
31,850.24	Fannie Mae Pool FN CA2327 4% 01 Sep 2048	32,699	31,925
121,660.46	Fannie Mae Pool FN CB2610 2% 01 Jan 2052	107,907	106,060
123,139.02	Fannie Mae Pool FN FS1598 2% 01 Apr 2052	105,303	105,303
27,886.58	Fannie Mae Pool FN MA1490 3% 01 Jul 2033	27,901	27,388
23,265.73	Fannie Mae Pool FN MA1608 3.5% 01 Oct 2033	24,025	23,266
69,215.59	Fannie Mae Pool FN MA1715 4% 01 Dec 2043	71,617	69,531
48,417.29	Fannie Mae Pool FN MA2895 3% 01 Feb 2047	46,957	45,812
57,526.68	Fannie Mae Pool FN MA3210 3.5% 01 Dec 2047	56,692	56,132
14,400.45	Fannie Mae Pool FN MA3537 4.5% 01 Dec 2048	14,979	14,523
19,036.95	Fannie Mae Pool FN MA3846 3% 01 Nov 2049	19,144	17,730
104,114.16	Fannie Mae Pool FN MA4152 2% 01 Oct 2040	107,506	93,109
99,214.94	Fannie Mae Pool FN MA4176 2% 01 Nov 2040	102,331	88,721
22,263.17	Fannie Mae Pool FN MA4333 2% 01 May 2041	22,627	19,905
114,426.36	Fannie Mae Pool FN MA4512 2.5% 01 Jan 2052	104,812	103,097
2,966.72	Fannie Mae REMICS FNR 2007-64 FA Flt 25 Jul 2037	2,858	2,967
12,896.86	Fannie Mae REMICS FNR 2018-57 QA 3.5% 25 May 2046	12,925	12,833
9,292.06	Fannie Mae REMICS FNR 2018-86 JA 4% 25 May 2047	9,378	9,314
9,990.23	Fannie Mae REMICS FNR 2018-94 KD 3.5% 25 Dec 2048	9,944	9,690
255,000.00	Federal Home Loan Banks 1.04% 14 Jun 2024	255,000	246,427
255,000.00	Federal Home Loan Banks 1.2% 23 Dec 2024	255,000	244,708
65,000.00	Federal Home Loan Banks 1.61% 04 Sep 2024	65,000	63,281
60,000.00	Federal Home Loan Banks 1.61% 04 Sep 2024	60,000	58,478
100,000.00	Fnma Tba 30yr Mpt 3.500% 8/15/46	95,078	95,078
23,093.27	Freddie Mac Gold Pool FG A47971 5% 01 Aug 2035	23,602	24,330
7,899.49	Freddie Mac Gold Pool FG A61527 5% 01 Jul 2036	8,067	8,205
3,034.58	Freddie Mac Gold Pool FG A61533 5% 01 Jun 2036	3,093	3,109
3,373.29	Freddie Mac Gold Pool FG G04222 5.5% 01 Apr 2038	3,373	3,625

PAINTING INDUSTRY OF HAWAII ANNUITY PLAN
EIN: 99-6032984 PLAN NUMBER: 001
JUNE 30, 2022
FORM 5500: SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)

(a)	(b)	(c) Description of investment	(d) Cost	(e) Current Value
	10,715.04	Freddie Mac Gold Pool FG G04646 6% 01 Aug 2038	10,894	11,756
	32,299.74	Freddie Mac Gold Pool FG G04706 5.5% 01 Sep 2038	32,485	34,729
	4,608.97	Freddie Mac Gold Pool FG G08676 3.5% 01 Nov 2045	4,740	4,515
	17,218.89	Freddie Mac Gold Pool FG G08698 3.5% 01 Mar 2046	18,045	16,771
	30,171.79	Freddie Mac Gold Pool FG G08710 3% 01 Jun 2046	31,048	28,630
	36,260.09	Freddie Mac Gold Pool FG G08711 3.5% 01 Jun 2046	38,105	35,300
	21,092.02	Freddie Mac Gold Pool FG G08715 3% 01 Aug 2046	21,933	19,996
	4,559.77	Freddie Mac Gold Pool FG G08722 3.5% 01 Sep 2046	4,815	4,480
	64,994.38	Freddie Mac Gold Pool FG G08726 3% 01 Oct 2046	67,411	61,738
	33,395.53	Freddie Mac Gold Pool FG G08732 3% 01 Nov 2046	34,541	31,584
	9,375.43	Freddie Mac Gold Pool FG G08757 3.5% 01 Apr 2047	9,633	9,176
	17,875.34	Freddie Mac Gold Pool FG G08779 3.5% 01 Sep 2047	17,778	17,494
	6,666.22	Freddie Mac Gold Pool FG G08833 5% 01 Jul 2048	7,042	6,891
	7,149.56	Freddie Mac Gold Pool FG G08849 5% 01 Nov 2048	7,481	7,379
	16,503.84	Freddie Mac Gold Pool FG G16524 3.5% 01 May 2033	16,813	16,537
	12,780.39	Freddie Mac Gold Pool FG G16756 3.5% 01 Jan 2034	13,012	12,806
	10,668.53	Freddie Mac Gold Pool FG G18592 3% 01 Mar 2031	11,165	10,643
	25,796.21	Freddie Mac Gold Pool FG G18713 3.5% 01 Nov 2033	26,210	25,734
	57,312.93	Freddie Mac Gold Pool FG G60080 3.5% 01 Jun 2045	59,104	56,279
	33,484.17	Freddie Mac Gold Pool FG G60278 4% 01 Oct 2045	36,006	33,753
	62,799.65	Freddie Mac Gold Pool FG G67703 3.5% 01 Apr 2047	65,184	61,459
	134,961.34	Freddie Mac Gold Pool FG G67707 3.5% 01 Jan 2048	136,897	133,096
	66,951.24	Freddie Mac Gold Pool FG G67708 3.5% 01 Mar 2048	67,023	65,524
	134,446.49	Freddie Mac Gold Pool FG G67709 3.5% 01 Mar 2048	134,715	131,576
	33,958.08	Freddie Mac Gold Pool FG G67710 3.5% 01 Mar 2048	33,832	33,224
	35,587.82	Freddie Mac Gold Pool FG G67711 4% 01 Mar 2048	36,407	35,709
	2,390.29	Freddie Mac Gold Pool FG H00790 5.5% 01 May 2037	2,361	2,435
	50,000.00	Freddie Mac Multifamily Structured Pass Through Certificates FHMS K157 A3 Var 25 Aug 2033	50,669	50,362
	24,708.50	Freddie Mac Pool FR QE0312 2% 01 Apr 2052	21,759	21,471
	16,997.24	Freddie Mac Pool FR RE6029 3% 01 Feb 2050	17,175	15,738
	111,362.23	Freddie Mac REMICS FHR 4656 EZ 4% 15 Feb 2047	117,766	110,725
	16,109.88	Ginnie Mae II Pool G2 MA3521 3.5% 20 Mar 2046	17,066	15,914
	5,696.52	Ginnie Mae II Pool G2 MA3597 3.5% 20 Apr 2046	6,039	5,616
	14,966.23	Ginnie Mae II Pool G2 MA3937 3.5% 20 Sep 2046	15,905	14,753
	32,780.55	Ginnie Mae II Pool G2 MA4069 3.5% 20 Nov 2046	33,833	32,074
	43,735.18	Ginnie Mae II Pool G2 MA4126 3% 20 Dec 2046	44,283	41,948
	41,225.84	Ginnie Mae II Pool G2 MA4195 3% 20 Jan 2047	42,579	39,544
	12,660.52	Ginnie Mae II Pool G2 MA4382 3.5% 20 Apr 2047	13,200	12,446
	8,207.69	Ginnie Mae II Pool G2 MA4454 5% 20 May 2047	8,818	8,555
	24,909.68	Ginnie Mae II Pool G2 MA4586 3.5% 20 Jul 2047	24,727	24,521
	24,034.15	Ginnie Mae II Pool G2 MA4588 4.5% 20 Jul 2047	25,063	24,900
	9,267.24	Ginnie Mae II Pool G2 MA4719 3.5% 20 Sep 2047	9,600	9,157
	9,973.86	Ginnie Mae II Pool G2 MA4722 5% 20 Sep 2047	10,714	10,350
	34,461.39	Ginnie Mae II Pool G2 MA4837 3.5% 20 Nov 2047	34,809	33,884
	12,711.74	Ginnie Mae II Pool G2 MA4838 4% 20 Nov 2047	13,349	12,791
	18,402.58	Ginnie Mae II Pool G2 MA5078 4% 20 Mar 2048	18,830	18,496
	20,571.88	Ginnie Mae II Pool G2 MA5399 4.5% 20 Aug 2048	21,323	20,934
	32,005.97	Ginnie Mae II Pool G2 MA5466 4% 20 Sep 2048	32,859	32,133
	7,319.21	Ginnie Mae II Pool G2 MA5597 5% 20 Nov 2048	7,643	7,538
	6,296.24	Ginnie Mae II Pool G2 MA6030 3.5% 20 Jul 2049	6,436	6,029
	2,697.71	Ginnie Mae II Pool G2 MA6209 3% 20 Oct 2049	2,716	2,535
	16,725.50	Government National Mortgage Association GNR 2014-108 PA 2.625% 20 Dec 2039	16,791	16,402
	350,000.00	GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/52	321,033	321,033
	325,000.00	UMBS TBA 30Yr MPT 2.000% 7/15/50	284,957	284,957
	875,000.00	UMBS TBA 30YR MPT 2.000% 8/15/52	752,072	752,072
	425,000.00	UMBS TBA 30YR MPT 2.500% 7/15/52	385,664	385,664
	775,000.00	UMBS TBA 30Yr MPT 2.500% 8/15/50	688,119	688,119
	600,000.00	UMBS TBA 30YR MPT 3.000% 7/15/52	565,981	565,981
	125,000.00	UMBS TBA 30YR MPT 3.000% 8/15/52	116,434	116,434
	150,000.00	UMBS TBA 30YR MPT 3.500% 7/15/52	145,635	145,635
	250,000.00	UMBS TBA 30YR MPT 4.000% 7/15/52	247,623	247,623
	175,000.00	UMBS TBA 30YR MPT 4.500% 7/15/52	173,291	173,291
			16,310,116	15,948,053
		CORPORATE DEBT INSTRUMENTS		
	5,000.00	AbbVie Inc 4.45% 14 May 2046	4,381	4,565
	22,000.00	AbbVie Inc 4.5% 14 May 2035	27,285	21,425
	25,000.00	AbbVie Inc 4.55% 15 Mar 2035	2,902	24,317
	27,000.00	Aercap Ireland Cap/Globa 2.45% 29 Oct 2026	25,928	23,542
	30,000.00	AerCap Ireland Capital DAC / AerCap Global Aviation Trust 3.3% 30 Jan 2032	28,817	23,975
	30,000.00	AerCap Ireland Capital DAC / AerCap Global Aviation Trust 4.125% 03 Jul 2023	31,890	29,701

PAINTING INDUSTRY OF HAWAII ANNUITY PLAN
EIN: 99-6032984 PLAN NUMBER: 001
JUNE 30, 2022
FORM 5500: SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)

(a)	(b)	(c) Description of investment	(d) Cost	(e) Current Value
	55,000.00	Aetna Inc 2.8% 15 Jun 2023	54,920	54,459
	55,000.00	Air Lease Corp 2.2% 15 Jan 2027	54,340	48,001
	10,000.00	Air Lease Corp 3.625% 01 Dec 2027	10,362	8,936
	35,000.00	Alcon Finance Corp 3% 23 Sep 2029	34,503	31,064
	25,000.00	American Assets Trust LP 3.375% 01 Feb 2031	22,195	21,446
	40,000.00	American Campus Cmntys 2.25% 15 Jan 2029	39,971	37,118
	5,000.00	American Campus Communities Operating Partnership LP 2.85% 01/02/2030	4,752	4,757
	15,000.00	American Express Co 2.55% 04 Mar 2027	14,986	13,997
	185.31	American Home Mortgage Investment Trust 2004-4 AHM 2004-4 4A Flt 25 Feb 2045	185	185
	5,000.00	American Transmission Systems Inc 2.65% 15 Jan 2032	4,986	4,235
	10,000.00	Amgen Inc 4.4% 22 Feb 2062	9,938	8,703
	20,000.00	Anheuser-Busch Cos LLC / Anheuser-Busch InBev Worldwide Inc 4.7% 01 Feb 2036	22,846	19,227
	10,000.00	Aon Corp / Aon Global Holdings PLC 2.6% 02 Dec 2031	9,992	8,407
	35,000.00	Aon Corp 2.8% 15 May 2030	36,026	30,669
	17,000.00	Apple Inc 2.65% 08 Feb 2051	16,724	12,529
	5,000.00	Apple Inc 3.85% 04 May 2043	5,868	4,599
	79,000.00	AT&T Inc 3.8% 01 Dec 2057	82,606	61,013
	55,000.00	AT&T Inc 3.8% 15 Feb 2027	55,824	53,881
	50,000.00	AT&T Inc 4.75% 15 May 2046	48,064	46,543
	42,000.00	AT&T Inc 4.85% 01 Mar 2039	40,022	40,406
	60,000.00	Athene Global Funding 1.985% 19 Aug 2028	59,635	49,815
	5,000.00	Athene Global Funding 2.717% 07 Jan 2029	5,000	4,246
	15,000.00	Athene Global Funding 3.205% 08 Mar 2027	15,000	13,642
	55,000.00	Avolon Holdings Funding Ltd 2.528% 18 Nov 2027	55,494	44,833
	25,000.00	Avolon Holdings Funding Ltd 2.875% 15 Feb 2025	24,982	22,996
	35,000.00	Bacardi Ltd 4.45% 15 May 2025	38,871	34,651
	140,000.00	Bank of America Corp Variable 1.658% 11 Mar 2027	140,853	125,472
	55,000.00	Bank of America Corp Variable 1.734% 22 Jul 2027	55,000	48,889
	40,000.00	Bank of America Corp Variable 2.087% 14 Jun 2029	39,934	34,255
	25,000.00	Bank of America Corp Variable 2.592% 29 Apr 2031	21,522	21,204
	60,000.00	Bank of America Corp Variable 2.687% 22 Apr 2032	53,879	50,371
	25,000.00	Bank of America Corp Variable 3.004% 20 Dec 2023	25,545	24,918
	10,000.00	Bank of America Corp Variable 3.824% 20 Jan 2028	11,167	9,589
	25,000.00	BAT Capital Corp 4.39% 15 Aug 2037	21,805	19,904
	45,000.00	BAT Capital Corp 4.54% 15 Aug 2047	41,769	33,173
	15,000.00	BAT Capital Corp 5.65% 16 Mar 2052	14,475	13,015
	25,000.00	Bayer US Finance II LLC 2.85% 15 Apr 2025	25,575	23,953
	30,000.00	Bayer US Finance II LLC 4.4% 15 Jul 2044	33,073	24,069
	60,000.00	Bayer US Finance II LLC 4.625% 25 Jun 2038	65,070	54,244
	64,679.36	Bear Stearns ALT-A Trust 2004-12 BALTA 2004-12 1M1 Flt 25 Jan 2035	64,194	63,896
	25,000.00	Becton Dickinson and Co 1.957% 11 Feb 2031	24,052	20,234
	14,000.00	Becton Dickinson and Co 3.734% 15 Dec 2024	13,532	13,950
	50,000.00	Berkshire Hathaway Finance Corp 3.85% 15 Mar 2052	49,809	43,122
	70,000.00	Berry Global Inc 1.57% 15 Jan 2026	69,414	62,420
	40,000.00	Boeing Co/The 1.433% 04 Feb 2024	40,134	38,235
	15,000.00	Boeing Co/The 4.875% 01 May 2025	16,804	14,949
	13,303.45	Brazos Education Loan Authority Inc BELA 2012-1 A1 Flt 26 Dec 2035	12,934	13,021
	75,000.00	Brazos Higher Education Authority Inc BRHEA 2010-1 A2 Flt 25 Feb 2035	71,689	74,127
	80,000.00	Brazos Higher Education Authority Inc BRHEA 2011-2 A3 Flt 27 Oct 2036	75,981	79,157
	25,000.00	Brixmor Operating Partnership LP 4.05% 01 Jul 2030	22,588	22,605
	15,000.00	Broadcom Inc 3.469% 15 Apr 2034	15,697	12,208
	10,000.00	Broadcom Inc 4.3% 15 Nov 2032	11,238	9,082
	75,193.96	BX Commercial Mortgage Trust 2020-VKNG BX 2020-VKNG A Flt 15 Oct 2037	75,394	72,895
	15,000.00	BX Trust 2019-OC11 BX 2019-OC11 A 3.202% 09 Dec 2041	15,449	13,402
	90,000.00	BXHPP Trust 2021-FILM BXHPP 2021-FILM A Flt 15 Aug 2036	85,950	85,279
	35,000.00	Capital One Financial Corp Variable 3.273% 01 Mar 2030	35,000	30,974
	25,000.00	Cboe Global Markets Inc 3% 16 Mar 2032	24,886	22,384
	65,000.00	Centene Corp 3% 15 Oct 2030	65,000	53,869
	30,000.00	Century Plaza Towers 2019-CPT CPTS 2019-CPT A 2.865% 13 Nov 2039	30,899	26,196
	92,050.35	CF Hippolyta Issuer LLC SORT 2020-1 B1 2.28% 15 Jul 2060	83,859	82,571
	35,000.00	Charles Schwab Corp/The 2.9% 03 Mar 2032	34,922	30,901
	30,000.00	Charter Communications Operating LLC / Charter Communications Operating Capital 2.3% 01 Feb 2032	26,014	22,699
	25,000.00	Charter Communications Operating LLC / Charter Communications Operating Capital 4.8% 01 Mar 2050	27,626	19,809
	5,000.00	Charter Communications Operating LLC / Charter Communications Operating Capital 5.375% 01 Apr 2038	5,336	4,444
	26,000.00	Cigna Corp 3.4% 15 Mar 2051	26,450	20,137
	10,000.00	Cigna Corp New Note 3.400% 3/01/27	10,366	9,617
	100,000.00	Citigroup Commercial Mortgage Trust 2020-420K CGCMT 2020-420K A 2.456% 10 Nov 2042	84,937	84,141
	5,000.00	Citigroup Inc 1.281% 03 Nov 2025	5,000	4,642
	15,000.00	Citigroup Inc 2.014% 25 Jan 2026	14,250	14,052
	45,000.00	Citigroup Inc 3.057% 25 Jan 2033	44,893	38,144
	15,000.00	Citigroup Inc Variable 2.561% 01 May 2032	14,353	12,350

PAINTING INDUSTRY OF HAWAII ANNUITY PLAN
EIN: 99-6032984 PLAN NUMBER: 001
JUNE 30, 2022
FORM 5500: SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)

(a)	(b)	(c) Description of investment	(d) Cost	(e) Current Value
	20,000.00	Citigroup Inc Variable 2.572% 03 Jun 2031	17,182	16,812
	10,000.00	Citigroup Inc Variable 3.07% 24 Feb 2028	10,000	9,277
	5,000.00	Citigroup Inc Variable 3.352% 24 Apr 2025	4,932	4,897
	30,000.00	Citigroup Inc Variable 3.785% 17 Mar 2033	28,249	27,030
	40,000.00	Citigroup Inc Variable 4.412% 31 Mar 2031	45,518	38,203
	20,000.00	Clorox Co/The 4.6% 01 May 2032	19,896	20,144
	25,000.00	CommonSpirit Health 2.782% 01 Oct 2030	25,329	21,606
	20,000.00	Constellation Brands Inc 4.75% 09 May 2032	20,012	19,786
	15,000.00	Credit Suisse Group Ag 3.091% 14 May 2032	14,068	11,937
	15,000.00	Credit Suisse Group AG 4.282% 09 Jan 2028	16,603	14,003
	25,000.00	Credit Suisse Group AG Variable 1.305% 02 Feb 2027	24,501	21,488
	75,000.00	Credit Suisse Group AG Variable 2.193% 05 Jun 2026	75,322	67,976
	5,000.00	Credit Suisse Group AG Variable 2.593% 11 Sep 2025	5,144	4,704
	100,000.00	Credit Suisse Mortgage Capital Certificates 2019-ICE4 CSMC 2019-ICE4 C Flt 15 May 2036	97,625	97,542
	38,758.60	Credit-Based Asset Servicing and Securitization LLC CBASS 2003-CB3 AF1 Stp 25 Dec 2032	33,042	36,494
	30,000.00	CubeSmart LP 2.25% 15 Dec 2028	29,854	25,683
	70,000.00	CVS Health Corp 5.05% 25 Mar 2048	75,834	67,431
	30,000.00	DC Office Trust 2019-MTC DCOT 2019-MTC A 2.965% 15 Sep 2045	30,898	26,404
	79,237.08	Delta Air Lines 2020-1 Class AA Pass Through Trust 2% 10 Dec 2029	79,237	69,124
	40,000.00	DNB Bank ASA 1.127% 16 Sep 2026	39,546	36,021
	40,000.00	Duke Energy Corp 2.55% 15 Jun 2031	39,947	33,320
	67,000.00	Duke Energy Corp 3.4% 15 Jun 2029	66,898	61,351
	10,840.40	Educational Funding of the South Inc EFOTS 2011-1 A2 Flt 25 Apr 2035	10,464	10,755
	20,000.00	Energy Transfer LP 5% 15 May 2050	17,969	17,117
	78,000.00	Energy Transfer LP 5.4% 01 Oct 2047	78,729	68,842
	20,000.00	Eversource Energy 4.6% 01 Jul 2027	19,976	20,189
	65,000.00	Farmers Insurance Exchange Variable 4.747% 01 Nov 2057	66,295	58,583
	28,167.50	First Franklin Mortgage Loan Trust 2004-FF5 FFML 2004-FF5 A3C Flt 25 Aug 2034	26,064	27,952
	25,000.00	General Motors Co 4.875% 02 Oct 2023	27,265	25,253
	25,000.00	Global Payments Inc 1.5% 15 Nov 2024	24,982	23,493
	10,000.00	GLP Capital LP / GLP Financing II Inc 3.35% 01 Sep 2024	10,404	9,556
	10,000.00	GLP Capital LP / GLP Financing II Inc 5.25% 01 Jun 2025	10,772	9,807
	5,000.00	GLP Capital LP / GLP Financing II Inc 5.3% 15 Jan 2029	4,999	4,776
	85,000.00	GLP Capital LP / GLP Financing II Inc 5.375% 15 Apr 2026	89,703	83,183
	65,000.00	Goldman Sachs Group Inc/The 1.217% 06 Dec 2023	65,000	62,622
	25,000.00	Goldman Sachs Group Inc/The 3.2% 23 Feb 2023	25,654	25,010
	25,000.00	Goldman Sachs Group Inc/The Variable .925% 21 Oct 2024	24,982	23,906
	20,000.00	Goldman Sachs Group Inc/The Variable 1.093% 09 Dec 2026	19,693	17,813
	50,000.00	Goldman Sachs Group Inc/The Variable 1.431% 09 Mar 2027	49,954	44,320
	55,000.00	Goldman Sachs Group Inc/The Variable 1.542% 10 Sep 2027	55,004	48,279
	40,000.00	Goldman Sachs Group Inc/The Variable 2.383% 21 Jul 2032	32,750	32,346
	20,000.00	Goldman Sachs Group Inc/The Variable 2.65% 21 Oct 2032	16,783	16,481
	138,833.98	GS Mortgage-Backed Securities Corp Trust 2021-PJ1 GSMBS 2021-PJ1 A2 Var 25 Jun 2051	134,842	118,622
	10,531.10	GSAMP Trust 2006-NC1 GSAMP 2006-NC1 A3 Flt 25 Feb 2036	10,432	10,509
	15,000.00	HCA Inc 3.625% 15 Mar 2032	15,112	12,654
	30,000.00	HCA Inc 4.125% 15 Jun 2029	33,715	27,404
	20,000.00	HCA Inc 4.625% 15 Mar 2052	20,216	16,001
	15,000.00	HCA Inc 5.25% 15 Jun 2026	17,169	15,010
	40,000.00	HCA Inc 5.25% 15 Jun 2049	40,421	35,024
	25,000.00	HCA Inc 5.5% 15 Jun 2047	29,670	22,783
	25,000.00	Healthcare Realty Holdings LP 3.1% 15 Feb 2030	22,177	21,585
	25,000.00	Healthpeak Properties Inc 4% 01 Jun 2025	27,330	24,884
	15,000.00	Hess Corp 5.6% 15 Feb 2041	15,193	14,666
	40,000.00	HSBC Hldgs PLC 1.589% 24 May 2027	39,800	35,173
	55,000.00	HSBC Holdings 2.013% 22 Sep 2028	54,918	47,119
	45,000.00	HSBC Holdings Plc 2.804% 24 May 2032	40,905	37,052
	15,000.00	Hsbc Holdings Plc 2.871% 22 Nov 2032	13,576	12,309
	5,000.00	HSBC Holdings PLC Variable 4.292% 12 Sep 2026	5,565	4,890
	30,000.00	Hudson Pacific Properties LP 3.95% 01 Nov 2027	27,736	28,598
	5,000.00	Hudson Pacific Properties LP 4.65% 01 Apr 2029	5,749	4,810
	30,000.00	Hudson Yards 2019-55HY Mortgage Trust HY 2019-55HY A Var 10 Dec 2041	30,832	26,692
	45,000.00	Humana Inc 3.7% 23 Mar 2029	44,942	42,682
	25,000.00	Imperial Brands Finance PLC 3.125% 26 Jul 2024	26,342	24,208
	25,000.00	Intercontinental Exchange Inc 1.85% 15 Sep 2032	22,514	23,340
	10,000.00	Intercontinental Exchange Inc 4.6% 15 Mar 2033	9,995	9,858
	26,000.00	International Flavors & Fragrances Inc 2.3% 01 Nov 2030	26,154	21,368
	120,900.05	J.P. Morgan Mortgage Trust 2021-14 JPMMT 2021-14 A3 Var 25 May 2052	120,277	103,063
	120,286.08	J.P. Morgan Mortgage Trust 2022-1 JPMMT 2022-1 A3 Var 25 Jul 2052	116,640	102,774
	20,000.00	JBS USA LUX SA / JBS USA Food Co / JBS USA Finance Inc 3% 02 Feb 2029	19,673	16,894
	30,000.00	JBS USA LUX SA / JBS USA Food Co / JBS USA Finance Inc 3% 15 May 2032	29,613	23,039
	10,000.00	JBS USA LUX SA / JBS USA Food Co / JBS USA Finance Inc 3.75% 01 Dec 2031	9,425	8,204

PAINTING INDUSTRY OF HAWAII ANNUITY PLAN
EIN: 99-6032984 PLAN NUMBER: 001
JUNE 30, 2022
FORM 5500: SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)

(a)	(b)	(c) Description of investment	(d) Cost	(e) Current Value
	15,000.00	JBS USA LUX SA / JBS USA Food Co / JBS USA Finance Inc 6.5% 01 Dec 2052	14,809	14,200
	95,000.00	Jersey Central Power & Light Co 2.75% 01 Mar 2032	94,740	80,802
	40,000.00	JPMorgan Chase & Co Variable 1.561% 10 Dec 2025	40,000	37,369
	40,000.00	JPMorgan Chase & Co Variable 1.578% 22 Apr 2027	40,000	35,597
	35,000.00	JPMorgan Chase & Co Variable 1.953% 04 Feb 2032	28,814	27,974
	25,000.00	JPMorgan Chase & Co Variable 2.545% 08 Nov 2032	22,811	20,771
	25,000.00	JPMorgan Chase & Co Variable 2.58% 22 Apr 2032	23,878	21,035
	5,000.00	JPMorgan Chase & Co Variable 2.947% 24 Feb 2028	5,000	4,632
	130,000.00	JPMorgan Chase & Co Variable 3.559% 23 Apr 2024	134,088	129,601
	65,000.00	Keyspan Gas East Corp 3.586% 18 Jan 2052	65,000	48,467
	35,000.00	Kraft Heinz Foods Co 4.875% 01 Oct 2049	34,894	30,914
	40,000.00	Kraft Heinz Foods Co 5.2% 15 Jul 2045	41,598	37,017
	60,000.00	Level 3 Financing Inc 3.4% 01 Mar 2027	63,778	51,680
	15,000.00	Level 3 Financing Inc 3.875% 15 Nov 2029	14,847	12,388
	25,000.00	Life Storage LP 2.4% 15 Oct 2031	20,647	19,952
	115,000.00	Lloyds Banking Group PLC Variable 2.907% 07/11/2023	116,359	114,618
	100,000.00	LoanCore 2021-CRE5 Issuer Ltd LNCR 2021-CRE5 A Flt 15 Jul 2036	99,125	97,331
	30,000.00	Macquarie Group Ltd Variable 1.201% 14 Oct 2025	29,953	27,815
	65,000.00	Macquarie Group Ltd Variable 2.871% 14 Jan 2033	65,000	53,022
	61,413.47	Merrill Lynch Mortgage Investors Trust Series MLCC 2003-D MLCC 2003-D A Flt 25 Aug 2028	60,713	59,486
	20,000.00	MKT 2020-525M Mortgage Trust MKT 2020-525M A 2.694% 12 Feb 2040	20,599	17,208
	10,000.00	Moody's Corp 3.75% 25 Feb 2052	9,828	8,159
	70,000.00	Morgan Stanley 1.512% 20 Jul 2027	70,000	61,392
	20,000.00	Morgan Stanley Variable 1.164% 21 Oct 2025	20,000	18,529
	40,000.00	Morgan Stanley Variable 1.593% 04 May 2027	40,000	35,506
	25,000.00	Morgan Stanley Variable 1.928% 28 Apr 2032	20,128	19,824
	10,000.00	Morgan Stanley Variable 2.239% 21 Jul 2032	9,094	8,101
	15,000.00	Morgan Stanley Variable 2.511% 20 Oct 2032	14,225	12,394
	15,000.00	Morgan Stanley Variable 5.297% 20 Apr 2037	15,000	14,526
	47,421.92	MortgageIT Trust 2005-1 MHL 2005-1 1A1 Flt 25 Feb 2035	47,437	46,351
	68,921.85	MortgageIT Trust 2005-5 MHL 2005-5 A1 Flt 25 Dec 2035	67,804	66,067
	110,000.00	Nationwide Building Society Variable 3.766% 08 Mar 2024	115,184	109,713
	45,000.00	NatWest Group PLC Variable 4.269% 22 Mar 2025	48,730	44,558
	54,569.47	Navient Student Loan Trust 2014-3 NAVSL 2014-3 A Flt 25 Mar 2083	54,569	53,044
	40,069.87	Navient Student Loan Trust 2014-4 NAVSL 2014-4 A Flt 25 Mar 2083	40,070	38,816
	102,740.68	Navient Student Loan Trust 2015-2 NAVSL 2015-2 A3 Flt 26 Nov 2040	102,741	99,464
	15,031.70	New Century Home Equity Loan Trust Series 2005-D NCHET 2005-D A1 Flt 25 Feb 2036	14,506	14,951
	40,000.00	NextEra Energy Capital Holdings Inc 5% 15 Jul 2032	39,970	40,980
	20,000.00	Oncor Electric Delivery Co LLC 4.6% 01 Jun 2052	19,819	19,865
	35,000.00	One Bryant Park Trust 2019-OBP OBP 2019-OBP A 2.51641% 15 Sep 2054	35,000	30,242
	1,249.02	Option One Mortgage Loan Trust 2006-1 OOMLT 2006-1 1A1 Flt 25 Jan 2036	1,243	1,248
	5,000.00	Oracle Corp 2.8% 01 Apr 2027	5,203	4,576
	64,000.00	Oracle Corp 3.95% 25 Mar 2051	65,810	47,301
	20,000.00	Park Aerospace Holdings Ltd 5.5% 15 Feb 2024	21,731	19,838
	20,000.00	PECO Energy Co 4.6% 15 May 2052	19,855	20,011
	40,000.00	Petroleos Mexicanos 5.95% 28 Jan 2031	29,955	29,255
	30,000.00	Petroleos Mexicanos 6.75% 21 Sep 2047	26,928	18,525
	25,000.00	Petroleos Mexicanos 6.95% 28 Jan 2060	21,761	15,387
	33,000.00	Piedmont Natural Gas Co Inc 3.5% 01 Jun 2029	33,789	30,708
	15,000.00	Piedmont Natural Gas Co Inc 5.05% 15 May 2052	14,869	14,759
	15,000.00	Piedmont Operating Partnership LP 2.75% 01 Apr 2032	12,078	11,588
	10,000.00	Progressive Corp The 3% 15 Mar 2032	9,976	9,011
	15,000.00	Raymond James Financial Inc 4.95% 15 Jul 2046	14,531	14,702
	35,000.00	Reynolds American Inc 5.7% 15 Aug 2035	42,021	33,301
	5,000.00	Reynolds American Inc 5.85% 15 Aug 2045	5,220	4,214
	60,000.00	S&P Global Inc Note 4.75% 8/01/2028	67,687	60,961
	10,000.00	Santander Uk Group Hldgs 1.673% 14 Jun 2027	9,768	8,739
	40,000.00	Santander UK Group Holdings PLC Variable 3.823% 03 Nov 2028	44,103	37,189
	75,000.00	Santander UK Group Holdings PLC Variable 4.796% 15 Nov 2024	83,160	75,046
	26,262.78	Sequoia Mortgage Trust 2003-3 SEMT 2003-3 A1 Flt 20 Jul 2033	24,785	24,886
	5,000.00	Shell International Finance BV 4% 10 May 2046	5,341	4,480
	13,000.00	Shell International Finance BV 4.55% 12 Aug 2043	16,243	12,393
	50,000.00	SL Green Operating Partnership LP 3.25% 15 Oct 2022	48,536	49,875
	85,317.05	SLM Student Loan Trust 2006-5 SLMA 2006-5 A6A Flt 25 Oct 2040	81,958	79,817
	90,867.66	SLM Student Loan Trust 2006-8 SLMA 2006-8 A6 Flt 25 Jan 2041	79,736	85,020
	30,000.00	SLM Student Loan Trust 2008-2 SLMA 2008-2 B Flt 25 Jan 2083	25,982	23,792
	30,000.00	SLM Student Loan Trust 2008-3 SLMA 2008-3 B Flt 26 Apr 2083	26,568	25,706
	30,000.00	SLM Student Loan Trust 2008-4 SLMA 2008-4 B Flt 25 Apr 2073	27,089	28,774
	30,000.00	SLM Student Loan Trust 2008-5 SLMA 2008-5 B Flt 25 Jul 2073	29,093	29,711
	30,000.00	SLM Student Loan Trust 2008-6 SLMA 2008-6 B Flt 26 Jul 2083	28,657	27,932
	30,000.00	SLM Student Loan Trust 2008-7 SLMA 2008-7 B Flt 26 Jul 2083	28,811	27,689

PAINTING INDUSTRY OF HAWAII ANNUITY PLAN
EIN: 99-6032984 PLAN NUMBER: 001
JUNE 30, 2022
FORM 5500: SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)

(a)	(b)	(c) Description of investment	(d) Cost	(e) Current Value
	30,000.00	SLM Student Loan Trust 2008-8 SLMA 2008-8 B Flt 25 Oct 2075	30,055	29,155
	30,000.00	SLM Student Loan Trust 2008-9 SLMA 2008-9 B Flt 25 Oct 2083	30,055	29,821
	62,234.99	SLM Student Loan Trust 2011-2 SLMA 2011-2 A2 Flt 25 Oct 2034	59,590	61,871
	18,208.76	Soundview Home Loan Trust 2006-OPT3 SVHE 2006-OPT3 2A3 Flt 25 Jun 2036	18,072	18,177
	75,000.00	Southern Co Gas Capital Corp 3.25% 15 Jun 2026	77,506	72,020
	80,000.00	Southwestern Electric Power Co 2.75% 01 Oct 2026	79,917	74,841
	44,687.50	Sprint Spectrum Co LLC / Sprint Spectrum Co II LLC / Sprint Spectrum Co III LLC 4.738% 20 Mar 2025	48,316	44,695
	50,000.00	Sprint Spectrum Co LLC / Sprint Spectrum Co II LLC / Sprint Spectrum Co III LLC 5.152% 20 Mar 2028	56,625	50,368
	25,000.00	Starbucks Corp 3% 14 Feb 2032	24,953	21,731
	6,358.30	Structured Asset Securities Corp Mortgage Pass-Through Ctfs Ser 2003-34A SASC 2003-34A 3A3 Var 11/25	6,152	6,317
	40,000.00	T-Mobile USA Inc 3.75% 15 Apr 2027	43,876	38,517
	50,000.00	T-Mobile USA Inc 3.875% 15 Apr 2030	52,334	46,663
	35,000.00	T-Mobile USA Inc 4.375% 15 Apr 2040	34,309	31,242
	20,000.00	Take-Two Interactive Software Inc 4% 14 Apr 2032	20,007	18,770
	5,000.00	Teachers Insurance & Annuity Association of America 4.27% 15 May 2047	6,256	4,450
	25,000.00	Tencent Holdings Ltd 3.975% 11 Apr 2029	27,262	23,683
	85,000.00	Time Warner Cable LLC 5.5% 01 Sep 2041	83,426	74,197
	10,000.00	Time Warner Cable LLC 5.875% 15 Nov 2040	9,134	9,164
	125,000.00	Tucson Electric Power Co 3.85% 15 Mar 2023	124,594	124,931
	10,000.00	Union Pacific Corp 3.5% 14 Feb 2053	9,977	8,193
	10,000.00	UnitedHealth Group Inc 4.45% 15 Dec 2048	12,609	9,657
	20,000.00	UnitedHealth Group Inc 4.75% 15 May 2052	19,820	19,990
	42,526.19	US Airways 2012-1 Class A Pass Through Trust 5.9% 01/10/2024	42,526	42,388
	55,000.00	Ventas Realty LP 3.75% 01 May 2024	55,614	54,589
	5,000.00	Verizon Communications Inc 2.355% 15 Mar 2032	4,994	4,146
	10,000.00	Verizon Communications Inc 2.55% 21 Mar 2031	9,967	8,573
	5,000.00	Vici Properties / Note 5.75% 01 Feb 2027	5,013	4,744
	25,000.00	VICI Properties LP / VICI Note Co Inc 3.875% 15 Feb 2029	22,218	21,502
	10,000.00	VICI Properties LP / VICI Note Co Inc 4.5% 01 Sep 2026	9,575	9,200
	15,000.00	VICI Properties LP 5.125% 15 May 2032	14,944	14,135
	15,000.00	VICI Properties LP 5.625% 15 May 2052	14,966	13,653
	27,000.00	Virginia Electric and Power Co 2.45% 15 Dec 2050	22,047	18,278
	64,000.00	Vodafone Group PLC 4.875% 19 Jun 2049	73,595	58,607
	59,654.16	WaMu Mortgage Pass-Through Certificates Series 2004-AR12 Trust WAMU 2004-AR12 A2A Flt 25 Oct 2044	58,028	53,709
	62,199.88	WaMu Mortgage Pass-Through Certificates Series 2005-AR13 Trust WAMU 2005-AR13 A1A1 Flt 25 Oct 2045	59,702	59,248
	50,000.00	Warnermedia Holdings Inc 5.05% 15 Mar 2042	50,000	42,540
	73,000.00	Warnermedia Holdings Inc 5.141% 15 Mar 2052	69,682	61,273
	12,862.67	Washington Mutual MSC Mortgage Pass-Through Certificates Series 2004-RA4 Trust WAMMS 2004-RA4 3A 7.5	12,335	12,679
	35,000.00	Wells Fargo & Co Variable 2.164% 11 Feb 2026	36,248	32,895
	115,000.00	Wells Fargo & Co Variable 2.393% 02 Jun 2028	118,146	102,986
	55,000.00	Wells Fargo & Co Variable 2.879% 30 Oct 2030	57,413	48,366
	15,000.00	Wells Fargo & Co Variable 3.35% 02 Mar 2033	15,010	13,312
	30,000.00	Wells Fargo & Co Variable 3.526% 24 Mar 2028	30,000	28,415
	25,000.00	Weyerhaeuser Co 3.375% 09 Mar 2033	24,866	21,797
	35,000.00	Willis North America Inc 2.95% 15 Sep 2029	36,065	30,006
			9,616,668	8,795,471
CORPORATE STOCKS				
	2,980.00	Acadia Realty Trust	56,854	46,548
	1,600.00	Agree Realty Corp	107,602	115,681
	600.00	Alexandria Real Estate Equities Inc	125,196	87,018
	3,316.00	American Homes 4 Rent	131,141	117,546
	161.00	American Tower Corp	42,537	41,098
	2,410.00	Americold Realty Trust Inc	70,162	72,396
	1,210.00	Apartment Investment & Management	7,468	7,744
	1,880.00	Apple Hospitality REIT Inc	28,143	27,580
	980.00	AvalonBay Communities Inc	178,685	190,365
	5,332.00	Brixmor Property Group Inc	94,700	107,793
	2,517.00	Broadstone Net Lease Inc	53,390	51,639
	960.00	CareTrust REIT Inc	16,181	17,702
	1,822.00	Cousins Properties Inc	61,961	53,257
	1,380.00	Digital Realty Trust Inc	190,823	178,270
	1,639.00	Diversified Healthcare Trust	8,726	2,983
	2,240.00	Duke Realty Corp	90,395	123,088
	197.00	EastGroup Properties Inc	31,495	30,403
	1,870.00	Empire State Realty Trust Inc	18,070	13,146
	412.00	Equinix Inc	207,002	270,692
	2,480.00	Equity Residential	190,759	178,589
	377.00	Extra Space Storage Inc	53,273	64,135
	270.00	Federal Realty Investment Trust	31,847	25,850
	1,616.00	First Industrial Realty Trust Inc	77,065	76,730

PAINTING INDUSTRY OF HAWAII ANNUITY PLAN
EIN: 99-6032984 PLAN NUMBER: 001
JUNE 30, 2022
FORM 5500: SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)

(a)	(b)	(c) Description of investment	(d) Cost	(e) Current Value
	770.00	Four Corners Property Trust Inc	21,898	20,474
	564.00	Gaming and Leisure Properties Inc	25,154	25,539
	440.00	Healthpeak Properties Inc	11,412	11,412
	730.00	Hudson Pacific Properties Inc	20,525	10,833
	5,060.00	Invitation Homes Inc	136,758	180,058
	2,045.00	JBG SMITH Properties	72,961	48,055
	1,640.00	Kilroy Realty Corp	107,379	85,821
	120.00	Lamar Advertising Co	13,744	10,556
	1,240.00	Life Storage Inc	97,291	138,458
	4,950.00	Medical Properties Trust Inc	96,256	75,604
	706.00	Mid-America Apartment Communities Inc	128,439	123,244
	695.00	Omega Healthcare Investors Inc	22,475	19,592
	2,000.00	Outfront Media Inc	39,406	33,900
	2,130.00	Park Hotels & Resorts Inc	43,416	28,904
	2,750.00	Prologis Inc	175,729	323,538
	710.00	Public Storage	200,566	221,996
	1,981.00	Realty Income Corp	135,668	135,223
	1,407.00	Rexford Industrial Realty Inc	71,006	81,029
	3,820.00	RPT Realty	48,531	37,538
	275.00	Ryman Hospitality Properties Inc	23,829	20,908
	3,120.00	Sabra Health Care REIT Inc	52,946	43,586
	1,190.00	Simon Property Group Inc	135,385	112,955
	1,210.00	Spirit Realty Capital Inc	53,375	45,714
	1,020.00	Sun Communities Inc	147,130	162,547
	2,240.00	Sunstone Hotel Investors Inc	25,451	24,909
	2,770.00	UDR Inc	118,195	127,531
	1,390.00	Urban Edge Properties	25,495	21,142
	3,800.00	Ventas Inc	208,565	195,434
	2,708.00	Veris Residential Inc	48,753	35,854
	2,100.00	VICI Properties Inc	60,200	62,559
	1,550.00	Welltower Inc	125,836	127,643
	1,105.00	WeWork Inc	11,594	5,547
	3,220.00	Xenia Hotels & Resorts Inc	54,564	46,787
			4,433,407	4,545,143
PARTNERSHIP JOINT VENTURE INTERESTS				
		Blacksand Capital Opportunity Fund I, L.P	3,572,445	1,370,807
		Blacksand Capital Opportunity Fund II, LP	6,203,724	4,679,886
			9,776,169	6,050,693
VALUE OF INTEREST IN REGISTERED INVESTMENT COMPANIES (MUTUAL FUNDS & ETF)				
	470,699.55	Goldman Sachs Absolute Return Tracker Fund	4,876,123	4,212,761
	777,144.90	iMGP Select Alternative Strategies Fund	8,940,806	8,151,611
	394,759.21	International Growth and Income Fund	13,200,078	12,363,859
	307,906.00	iShares MSCI USA Min Vol Factor ETF	20,218,292	21,618,080
	1,715,553.33	Vanguard High-Yield Corporate Fund	10,003,877	8,732,166
			57,239,176	55,078,477
OTHER				
	15,000.00	California St Hlth Facs Fing A Ref-Cedars Sinai Health System 01 Dec 2021 3% 15 Aug 2051	11,267	12,033
	40,000.00	Los Angeles Ca Dept Of Wtr & P Build America Bonds-Taxable-Sy 03 Dec 2009 6.008% 01 Jul 2039	52,172	44,908
	45,000.00	Los Angeles Ca Unif Sch Dist Build America Bonds-Ser Ry 04 Mar 2010 6.758% 01 Jul 2034	58,875	53,756
	30,000.00	New York City Ny Transitional Build America Bonds-Sub 16 Aug 2010 5.508% 01 Aug 2037	40,565	32,978
	0.01	Northstar Education Finance Inc NEF 2007-1 A1 Flt 28 Apr 2030	-	-
	50,000.00	Univ Of California Ca Rgts Med Txbl-Ser N 05 Mar 2020 3.256% 15 May 2060	50,000	37,166
	25,000.00	Univ Of Michigan Mi Txbl-Ser A 16 Mar 2022 3.504% 01 Apr 2052	25,000	22,112
			237,879	202,953
		TOTAL INVESTMENTS	100,186,341	93,193,716

5% Series Reportable Transactions By Broker

Beginning Market Value: $104,943,254.07
Comparative Value (5%): $5,247,162.70

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
BANK OF MONTREAL, CHICAGO BRANCH 3272					
Purchases					
February 11, 2022 February 15, 2022	Purchase 40,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 98.44%	40,000.00	39,375.00	39,375.00	
March 2, 2022 March 3, 2022	Purchase 80,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 95.52% Paid Accrued Interest of $477.35	80,000.00	76,412.50	76,412.50	
March 7, 2022 March 9, 2022	Purchase 5,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 99.90% Paid Accrued Interest of $1.83	5,000.00	4,995.12	4,995.12	
March 15, 2022 March 17, 2022	Purchase 13,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 95.05% Paid Accrued Interest of $24.24	13,000.00	12,357.11	12,357.11	
March 18, 2022 March 21, 2022	Purchase 18,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 91.57% Paid Accrued Interest of $125.30	18,000.00	16,483.42	16,483.42	
March 18, 2022 March 21, 2022	Purchase 14,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 91.60% Paid Accrued Interest of $97.46	14,000.00	12,823.73	12,823.73	
March 21, 2022 March 22, 2022	Purchase 142,000.00 Par Value of United States Treasury Note/Bond 1.75% 15 Mar 2025 @ 98.42% Paid Accrued Interest of $47.27	142,000.00	139,753.52	139,753.52	
March 23, 2022 March 24, 2022	Purchase 55,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 92.65% Paid Accrued Interest of $126.48	55,000.00	50,956.64	50,956.64	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 25, 2022 March 28, 2022	Purchase 205,000.00 Par Value of United States Treasury Note/Bond 1.75% 15 Mar 2025 @ 97.93% Paid Accrued Interest of $126.73	205,000.00	200,763.87	200,763.87	
March 24, 2022 March 31, 2022	Purchase 15,000.00 Par Value of Wi Treasury Sec 2.125% 31 Mar 2024 @ 100.13%	15,000.00	15,018.98	15,018.98	
March 29, 2022 March 31, 2022	Purchase 95,000.00 Par Value of Wi Treasury Sec 2.125% 31 Mar 2024 @ 99.77%	95,000.00	94,777.34	94,777.34	
March 30, 2022 March 31, 2022	Purchase 93,000.00 Par Value of United States Treasury Note/Bond 1.75% 15 Mar 2025 @ 97.86% Paid Accrued Interest of $70.76	93,000.00	91,012.85	91,012.85	
March 30, 2022 April 1, 2022	Purchase 10,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 95.73% Paid Accrued Interest of $23.31	10,000.00	9,572.66	9,572.66	
April 6, 2022 April 7, 2022	Purchase 34,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 93.52% Paid Accrued Interest of $89.81	34,000.00	31,795.31	31,795.31	
April 7, 2022 April 11, 2022	Purchase 15,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 93.32% Paid Accrued Interest of $42.73	15,000.00	13,998.05	13,998.05	
April 19, 2022 April 20, 2022	Purchase 192,000.00 Par Value of United States Treasury Note/Bond 2.625% 15 Apr 2025 @ 99.61% Paid Accrued Interest of $68.85	192,000.00	191,242.50	191,242.50	
April 22, 2022 April 25, 2022	Purchase 20,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 Feb 2042 @ 89.00% Paid Accrued Interest of $90.54	20,000.00	17,800.00	17,800.00	
April 26, 2022 April 27, 2022	Purchase 40,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 Feb 2042 @ 89.75% Paid Accrued Interest of $186.33	40,000.00	35,900.00	35,900.00	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
April 29, 2022 May 2, 2022	Purchase 50,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 Feb 2042 @ 88.97% Paid Accrued Interest of $249.31	50,000.00	44,486.77	44,486.77	
May 19, 2022 May 20, 2022	Purchase 15,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 81.65% Paid Accrued Interest of $4.08	15,000.00	12,247.88	12,247.88	
May 20, 2022 May 23, 2022	Purchase 710,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 99.89% Paid Accrued Interest of $424.46	710,000.00	709,195.49	709,195.49	
May 23, 2022 May 24, 2022	Purchase 15,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 81.50% Paid Accrued Interest of $7.34	15,000.00	12,224.97	12,224.97	
May 31, 2022 June 1, 2022	Purchase 75,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 May 2032 @ 100.29% Paid Accrued Interest of $99.61	75,000.00	75,216.80	75,216.80	
June 8, 2022 June 9, 2022	Purchase 220,000.00 Par Value of United States Treasury Bill Zero 08 Sep 2022 @ 99.69%	220,000.00	219,314.87	219,314.87	
June 7, 2022 June 15, 2022	Purchase 310,000.00 Par Value of United States Of Amer Treas Notes 2.875% Nts 15 Jun 2025 Usd 'Ap-2025' @ 99.89%	310,000.00	309,663.12	309,663.12	
June 7, 2022 June 15, 2022	Purchase 185,000.00 Par Value of United States Of Amer Treas Notes 2.875% Nts 15 Jun 2025 Usd 'Ap-2025' @ 99.89%	185,000.00	184,798.96	184,798.96	
June 9, 2022 June 15, 2022	Purchase 145,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 Jun 2025 @ 99.88%	145,000.00	144,818.75	144,818.75	
June 28, 2022 June 29, 2022	Purchase 15,000.00 Par Value of United States Treasury Inflation Indexed Bonds .125% 15 Feb 2052 @ 79.47% Paid Accrued Interest of $7.21	15,000.00	12,375.43	12,375.43	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 27, 2022 June 30, 2022	Purchase 90,000.00 Par Value of United States Treasury Note/Bond 3.25% 30 Jun 2027 @ 99.97%	90,000.00	89,975.19	89,975.19	
June 27, 2022 June 30, 2022	Purchase 50,000.00 Par Value of United States Treasury Note/Bond 3.25% 30 Jun 2027 @ 99.97%	50,000.00	49,986.22	49,986.22	
Total Purchases			**$2,919,343.05**	**$2,919,343.05**	**$0.00**
Sales					
February 11, 2022 February 14, 2022	Sale 5,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 90.54% Received Accrued Interest of $23.57	5,000.00	4,527.15	4,914.32	-387.17
February 11, 2022 February 14, 2022	Sale 40,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 90.21% Received Accrued Interest of $188.54	40,000.00	36,082.20	39,314.59	-3,232.39
February 11, 2022 February 15, 2022	Sale 5,000.00 Par Value of WI Treasury Sec 1.75% 15 Feb 2032 @ 99.22%	5,000.00	4,961.13	4,991.83	-30.70
February 14, 2022 February 15, 2022	Sale 10,000.00 Par Value of WI Treasury Sec 1.75% 15 Feb 2032 @ 99.07%	10,000.00	9,907.03	9,983.66	-76.63
February 17, 2022 February 18, 2022	Sale 15,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 99.34% Received Accrued Interest of $2.80	15,000.00	14,901.56	14,738.28	163.28
February 22, 2022 February 23, 2022	Sale 10,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 92.06% Received Accrued Interest of $51.80	10,000.00	9,205.86	9,828.65	-622.79
February 23, 2022 February 24, 2022	Sale 10,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 99.63% Received Accrued Interest of $5.59	10,000.00	9,962.50	9,825.52	136.98
February 24, 2022 February 25, 2022	Sale 5,000.00 Par Value of WI Treasury Sec 1.75% 15 Feb 2032 @ 100.02% Received Accrued Interest of $2.59	5,000.00	5,001.17	4,991.83	9.34

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 2, 2022 March 3, 2022	Sale 60,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 93.19% Received Accrued Interest of $335.64	60,000.00	55,915.34	58,971.89	-3,056.55
March 7, 2022 March 8, 2022	Sale 10,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 93.64% Received Accrued Interest of $58.53	10,000.00	9,364.06	9,828.65	-464.59
March 7, 2022 March 8, 2022	Sale 30,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 92.91% Received Accrued Interest of $175.59	30,000.00	27,871.88	29,485.95	-1,614.07
March 8, 2022 March 9, 2022	Sale 330,000.00 Par Value of United States Treasury Bill Zero 09 Jun 2022 @ 99.91%	330,000.00	329,697.67	329,800.90	-103.23
March 9, 2022 March 10, 2022	Sale 20,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 90.66% Received Accrued Interest of $119.13	20,000.00	18,132.62	19,657.29	-1,524.67
March 9, 2022 March 10, 2022	Sale 25,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 90.33% Received Accrued Interest of $148.91	25,000.00	22,582.03	24,571.62	-1,989.59
March 9, 2022 March 10, 2022	Sale 20,000.00 Par Value of United States Treasury Note/Bond 1.25% 31 Dec 2026 @ 97.09% Received Accrued Interest of $47.65	20,000.00	19,417.97	19,949.03	-531.06
March 9, 2022 March 10, 2022	Sale 14,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 93.59% Received Accrued Interest of $88.95	14,000.00	13,103.13	13,578.36	-475.23
March 18, 2022 March 21, 2022	Sale 14,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 88.09% Received Accrued Interest of $91.37	14,000.00	12,333.13	13,760.10	-1,426.97
March 18, 2022 March 21, 2022	Sale 11,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 88.13% Received Accrued Interest of $71.79	11,000.00	9,693.75	10,811.51	-1,117.76

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 22, 2022 March 23, 2022	Sale 640,000.00 Par Value of United States Treasury Note/Bond .75% 31 Dec 2023 @ 97.54% Received Accrued Interest of $1,087.29	640,000.00	624,275.00	639,418.06	-15,143.06
March 22, 2022 March 23, 2022	Sale 500,000.00 Par Value of United States Treasury Note/Bond 1.25% 31 Dec 2026 @ 94.75% Received Accrued Interest of $1,415.75	500,000.00	473,730.47	498,725.62	-24,995.15
March 23, 2022 March 24, 2022	Sale 180,000.00 Par Value of United States Treasury Note/Bond 1.5% 31 Jan 2027 @ 95.93% Received Accrued Interest of $387.85	180,000.00	172,666.41	179,160.12	-6,493.71
March 24, 2022 March 25, 2022	Sale 20,000.00 Par Value of United States Treasury Note/Bond .75% 31 Dec 2023 @ 97.65% Received Accrued Interest of $34.81	20,000.00	19,530.10	19,981.81	-451.71
March 30, 2022 March 31, 2022	Sale 141,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.52% Received Accrued Interest of $178.17	141,000.00	138,919.91	140,707.07	-1,787.16
April 6, 2022 April 7, 2022	Sale 70,000.00 Par Value of United States Treasury Bill Zero 04 Aug 2022 @ 99.72%	70,000.00	69,806.79	69,836.67	-29.88
April 7, 2022 April 8, 2022	Sale 10,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 90.73% Received Accrued Interest of $32.32	10,000.00	9,073.44	9,710.01	-636.57
April 20, 2022 April 21, 2022	Sale 5,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 87.34% Received Accrued Interest of $20.20	5,000.00	4,366.80	4,855.01	-488.21
April 21, 2022 April 22, 2022	Sale 100,000.00 Par Value of United States Treasury Bill Zero 01 Sep 2022 @ 99.62%	100,000.00	99,622.33	99,651.78	-29.45
April 21, 2022 April 22, 2022	Sale 20,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 91.15% Received Accrued Interest of $68.37	20,000.00	18,229.69	18,841.71	-612.02

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
April 21, 2022 April 22, 2022	Sale 10,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 86.71% Received Accrued Interest of $41.02	10,000.00	8,671.09	9,710.01	-1,038.92
April 22, 2022 April 25, 2022	Sale 20,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 83.41% Received Accrued Interest of $177.90	20,000.00	16,681.25	19,100.03	-2,418.78
April 26, 2022 April 27, 2022	Sale 40,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 84.09% Received Accrued Interest of $360.22	40,000.00	33,637.50	38,200.06	-4,562.56
April 29, 2022 May 2, 2022	Sale 50,000.00 Par Value of United States Treasury Note/Bond 2.25% 15 May 2041 @ 87.25% Received Accrued Interest of $522.10	50,000.00	43,625.00	53,203.83	-9,578.83
April 29, 2022 May 2, 2022	Sale 35,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 91.33% Received Accrued Interest of $137.78	35,000.00	31,964.84	32,972.97	-1,008.13
May 4, 2022 May 5, 2022	Sale 5,000.00 Par Value of United States Treasury Note/Bond 1.875% 28 Feb 2027 @ 94.96% Received Accrued Interest of $16.81	5,000.00	4,748.05	4,969.16	-221.11
May 5, 2022 May 6, 2022	Sale 10,000.00 Par Value of United States Treasury Note/Bond 1.875% 28 Feb 2027 @ 94.98% Received Accrued Interest of $34.14	10,000.00	9,498.44	9,938.32	-439.88
May 19, 2022 May 20, 2022	Sale 15,000.00 Par Value of United States Treasury Note/Bond 2.25% 15 May 2041 @ 85.59% Received Accrued Interest of $4.59	15,000.00	12,839.06	15,961.15	-3,122.09
May 20, 2022 May 23, 2022	Sale 730,000.00 Par Value of United States Treasury Note/Bond 2.625% 15 Apr 2025 @ 99.53% Received Accrued Interest of $1,989.55	730,000.00	726,578.13	726,550.13	28.00

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
May 23, 2022 May 24, 2022	Sale 15,000.00 Par Value of United States Treasury Note/Bond 2.25% 15 May 2041 @ 85.41% Received Accrued Interest of $8.25	15,000.00	12,810.94	15,961.15	-3,150.21
June 6, 2022 June 7, 2022	Sale 10,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 93.73% Received Accrued Interest of $17.97	10,000.00	9,373.44	9,666.92	-293.48
June 7, 2022 June 8, 2022	Sale 190,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 99.58% Received Accrued Interest of $340.76	190,000.00	189,198.44	189,754.20	-555.76
June 7, 2022 June 8, 2022	Sale 315,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 99.58% Received Accrued Interest of $564.95	315,000.00	313,671.09	314,592.49	-921.40
June 9, 2022 June 10, 2022	Sale 150,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 99.54% Received Accrued Interest of $291.44	150,000.00	149,314.45	149,805.95	-491.50
June 13, 2022 June 14, 2022	Sale 10,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 90.98% Received Accrued Interest of $23.44	10,000.00	9,097.66	9,666.92	-569.26
June 14, 2022 June 15, 2022	Sale 155,000.00 Par Value of United States Treasury Bill Zero 22 Sep 2022 @ 99.55%	155,000.00	154,309.48	154,264.21	45.27
June 23, 2022 June 24, 2022	Sale 35,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 Mar 2027 @ 97.13% Received Accrued Interest of $203.21	35,000.00	33,993.75	34,766.40	-772.65
June 27, 2022 June 28, 2022	Sale 50,000.00 Par Value of United States Treasury Note/Bond 2.75% 30 Apr 2027 @ 97.69% Received Accrued Interest of $220.45	50,000.00	48,843.75	49,693.28	-849.53

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 27, 2022 June 28, 2022	Sale 95,000.00 Par Value of United States Treasury Note/Bond 2.75% 30 Apr 2027 @ 97.69% Received Accrued Interest of $418.85	95,000.00	92,803.13	94,417.24	-1,614.11
June 28, 2022 June 29, 2022	Sale 20,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 92.02% Received Accrued Interest of $70.31	20,000.00	18,403.24	19,295.88	-892.64
Total Sales			**$4,162,943.85**	**$4,262,382.14**	**-$99,438.29**
Total BANK OF MONTREAL, CHICAGO BRANCH 3272			**$7,082,286.90**	**$7,181,725.19**	**-$99,438.29**
Barclays Capital Inc. Fixed In 7256					
Purchases					
June 29, 2021 July 1, 2021	Purchase 5,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 May 2051 @ 105.75% Paid Accrued Interest of $15.17	5,000.00	5,287.30	5,287.30	
May 14, 2021 July 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.5273437 %	75,000.00	75,395.51	75,395.51	
May 19, 2021 July 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.59375 %	75,000.00	75,445.31	75,445.31	
May 19, 2021 July 14, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.03125 %	50,000.00	51,515.63	51,515.63	
May 14, 2021 July 14, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.5273437 %	75,000.00	75,395.51	75,395.51	
May 19, 2021 July 14, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.59375 %	75,000.00	75,445.31	75,445.31	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 19, 2021 July 14, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.03125 %	50,000.00	51,515.63	51,515.63	
May 14, 2021 July 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.5273437 %	75,000.00	75,395.51	75,395.51	
May 19, 2021 July 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.59375 %	75,000.00	75,445.31	75,445.31	
May 19, 2021 July 14, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.03125 %	50,000.00	51,515.63	51,515.63	
May 21, 2021 July 19, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @102.921875 %	75,000.00	77,191.41	77,191.41	
May 21, 2021 July 19, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @102.921875 %	75,000.00	77,191.41	77,191.41	
May 21, 2021 July 19, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @102.921875 %	75,000.00	77,191.41	77,191.41	
June 16, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.671875 %	150,000.00	151,007.81	151,007.81	
June 16, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.671875 %	150,000.00	151,007.81	151,007.81	
June 16, 2021 August 12, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.671875 %	150,000.00	151,007.81	151,007.81	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
August 13, 2021 August 16, 2021	Purchase 255,000.00 Par Value of United States Treasury Bill Zero 10 Feb 2022 @ 99.98%	255,000.00	254,943.26	254,943.26	
June 22, 2021 August 17, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 8/15/36 @102.6542968 %	75,000.00	76,990.72	76,990.72	
June 23, 2021 August 17, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of Umbs Tba 15yr Mpt 1.500% 8/15/2036 @100.75 %	75,000.00	75,562.50	75,562.50	
August 19, 2021 August 20, 2021	Purchase 35,000.00 Par Value of United States Treasury Inflation Indexed Bonds .125% 15 Feb 2051 @ 113.31% Paid Accrued Interest of $0.62	35,000.00	41,240.20	41,240.20	
August 31, 2021 September 1, 2021	Purchase 170,000.00 Par Value of United States Treas Nts Note 8/31/2026 @ 99.88% Paid Accrued Interest of $3.52	170,000.00	169,787.51	169,787.51	
July 21, 2021 September 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @101.359375 %	150,000.00	152,039.06	152,039.06	
July 22, 2021 September 16, 2021	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 9/15/36 @101.5273437 %	25,000.00	25,381.84	25,381.84	
July 29, 2021 September 16, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 9/15/36 @101.5449218 %	75,000.00	76,158.69	76,158.69	
July 26, 2021 September 16, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2% 15 Sep 2035 @103.5 %, TBA Pairoff	75,000.00	77,625.00	77,625.00	
September 27, 2021 September 29, 2021	Purchase 15,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 100.09% Paid Accrued Interest of $36.68	15,000.00	15,014.07	15,014.07	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
October 7, 2021 October 8, 2021	Purchase 35,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 97.08% Paid Accrued Interest of $64.20	35,000.00	33,977.35	33,977.35	
August 9, 2021 October 14, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2051 @103.390625 %	125,000.00	129,238.28	129,238.28	
August 20, 2021 October 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2051 @103.53125 %	75,000.00	77,648.44	77,648.44	
August 19, 2021 October 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2051 @101.296875 %	150,000.00	151,945.31	151,945.31	
October 14, 2021 October 18, 2021	Purchase 5,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 99.54% Paid Accrued Interest of $17.39	5,000.00	4,976.95	4,976.95	
August 20, 2021 October 19, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Oct 2036 @101.21875 %	100,000.00	101,218.75	101,218.75	
August 18, 2021 October 19, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2% 25 Apr 2035 @103.2480468 %	75,000.00	77,436.04	77,436.04	
August 20, 2021 October 19, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Oct 2036 @101.21875 %	100,000.00	101,218.75	101,218.75	
August 20, 2021 October 19, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Oct 2036 @101.21875 %	100,000.00	101,218.75	101,218.75	
October 29, 2021 November 2, 2021	Purchase 25,000.00 Par Value of United States Treasury Note/Bond 1.125% 31 Oct 2026 @ 99.70% Paid Accrued Interest of $1.55	25,000.00	24,924.80	24,924.80	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
September 10, 2021 November 10, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.546875 %	125,000.00	129,433.59	129,433.59	
October 22, 2021 November 10, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Nov 2051 @104.171875 %	125,000.00	130,214.84	130,214.84	
September 10, 2021 November 10, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.546875 %	125,000.00	129,433.59	129,433.59	
September 10, 2021 November 10, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.546875 %	125,000.00	129,433.59	129,433.59	
September 30, 2021 November 10, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @100.0507812 %	100,000.00	100,050.78	100,050.78	
October 22, 2021 November 10, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Nov 2051 @104.171875 %	125,000.00	130,214.84	130,214.84	
October 22, 2021 November 10, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Nov 2051 @104.171875 %	125,000.00	130,214.84	130,214.84	
September 10, 2021 November 16, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Nov 2036 @101.3066406 %	50,000.00	50,653.32	50,653.32	
September 15, 2021 November 16, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000%15 Nov 2036 @103.4355468 %	75,000.00	77,576.66	77,576.66	
December 7, 2021 December 9, 2021	Purchase 35,000.00 Par Value of Wi Treasury Sec 1.125% 30 Nov 2026 @ 99.96% Paid Accrued Interest of $10.82	35,000.00	34,987.69	34,987.69	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
October 20, 2021 December 13, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.1953125 %	125,000.00	127,744.14	127,744.14	
October 21, 2021 December 13, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.0195312 %	100,000.00	102,019.53	102,019.53	
October 25, 2021 December 13, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Dec 2051 @104.0859375 %	125,000.00	130,107.42	130,107.42	
October 20, 2021 December 13, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.1953125 %	125,000.00	127,744.14	127,744.14	
October 21, 2021 December 13, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.0195312 %	100,000.00	102,019.53	102,019.53	
October 25, 2021 December 13, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Dec 2051 @104.0859375 %	125,000.00	130,107.42	130,107.42	
October 20, 2021 December 13, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.1953125 %	125,000.00	127,744.14	127,744.14	
October 21, 2021 December 13, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.0195312 %	100,000.00	102,019.53	102,019.53	
October 6, 2021 December 13, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2051 @99.84375 %	150,000.00	149,765.63	149,765.63	
October 18, 2021 December 13, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2051 @99.3671875 %	150,000.00	149,050.78	149,050.78	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
October 25, 2021 December 13, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Dec 2051 @104.0859375 %	125,000.00	130,107.42	130,107.42	
October 20, 2021 December 16, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 15YR MPT 2.000%15 Dec 2036 @102.4140625 %	125,000.00	128,017.58	128,017.58	
October 15, 2021 December 16, 2021	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 2.000%15 Dec 2036 @102.4921875 %	25,000.00	25,623.05	25,623.05	
October 21, 2021 December 16, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Dec 2036 @100.1640625 %	50,000.00	50,082.03	50,082.03	
October 25, 2021 December 20, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500%15 Dec 50 @102.3085937 %	50,000.00	51,154.30	51,154.30	
January 3, 2022 January 4, 2022	Purchase 70,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 98.05% Paid Accrued Interest of $132.94	70,000.00	68,632.81	68,632.81	
January 3, 2022 January 4, 2022	Purchase 11,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 97.16% Paid Accrued Interest of $28.49	11,000.00	10,687.19	10,687.19	
November 2, 2021 January 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of Fnma Tba 40yr Mpt 3.000% 1/15/48 @104.1484375 %	125,000.00	130,185.55	130,185.55	
November 2, 2021 January 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.3710937 %	100,000.00	102,371.09	102,371.09	
November 3, 2021 January 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.3515625 %	125,000.00	127,939.45	127,939.45	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
November 30, 2021 January 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.6328125 %	75,000.00	76,974.61	76,974.61	
November 2, 2021 January 13, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of Fnma Tba 40yr Mpt 3.000% 1/15/48 @104.1484375 %	125,000.00	130,185.55	130,185.55	
November 2, 2021 January 13, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.3710937 %	100,000.00	102,371.09	102,371.09	
November 3, 2021 January 13, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.3515625 %	125,000.00	127,939.45	127,939.45	
November 30, 2021 January 13, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.6328125 %	75,000.00	76,974.61	76,974.61	
November 2, 2021 January 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of Fnma Tba 40yr Mpt 3.000% 1/15/48 @104.1484375 %	125,000.00	130,185.55	130,185.55	
October 28, 2021 January 13, 2022	Purchase 300,000.00 Par Value 300,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/52 @99.4609375 %	300,000.00	298,382.81	298,382.81	
November 1, 2021 January 13, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/52 @99.5390625 %	25,000.00	24,884.77	24,884.77	
November 2, 2021 January 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.3710937 %	100,000.00	102,371.09	102,371.09	
November 3, 2021 January 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.3515625 %	125,000.00	127,939.45	127,939.45	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
November 30, 2021 January 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.6328125 %	75,000.00	76,974.61	76,974.61	
January 13, 2022 January 14, 2022	Purchase 26,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 97.82% Paid Accrued Interest of $86.19	26,000.00	25,432.67	25,432.67	
November 8, 2021 January 18, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 1/15/36 @102.5683593 %	25,000.00	25,642.09	25,642.09	
November 8, 2021 January 18, 2022	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 1/15/36 @102.5683593 %	25,000.00	25,642.09	25,642.09	
November 3, 2021 January 18, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 1/15/37 @100.1523437 %	50,000.00	50,076.17	50,076.17	
November 8, 2021 January 18, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 1/15/37 @102.5683593 %	25,000.00	25,642.09	25,642.09	
January 27, 2022 January 28, 2022	Purchase 47,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 97.26% Paid Accrued Interest of $192.15	47,000.00	45,712.60	45,712.60	
January 19, 2022 February 2, 2022	Purchase 20,000.00 Par Value of JBS USA LUX SA / JBS USA Food Co / JBS USA Finance Inc 3% 02 Feb 2029 @ 98.37%	20,000.00	19,673.20	19,673.20	
February 3, 2022 February 4, 2022	Purchase 15,000.00 Par Value of United States Treasury Inflation Indexed Bonds .125% 15 Feb 2051 @ 104.44% Paid Accrued Interest of $9.41	15,000.00	16,729.95	16,729.95	
December 6, 2021 February 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.84375 %	125,000.00	127,304.69	127,304.69	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
December 13, 2021 February 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.9101562 %	100,000.00	101,910.16	101,910.16	
December 15, 2021 February 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 2/15/48 @103.4335937 %	75,000.00	77,575.20	77,575.20	
December 6, 2021 February 14, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.84375 %	125,000.00	127,304.69	127,304.69	
December 13, 2021 February 14, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.9101562 %	100,000.00	101,910.16	101,910.16	
December 15, 2021 February 14, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 2/15/48 @103.4335937 %	75,000.00	77,575.20	77,575.20	
December 6, 2021 February 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @101.84375 %	125,000.00	127,304.69	127,304.69	
December 13, 2021 February 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @101.9101562 %	100,000.00	101,910.16	101,910.16	
December 7, 2021 February 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/52 @99.3710937 %	100,000.00	99,371.09	99,371.09	
December 8, 2021 February 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/52 @99.2421875 %	125,000.00	124,052.73	124,052.73	
December 13, 2021 February 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/52 @99.59375 %	100,000.00	99,593.75	99,593.75	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
December 15, 2021 February 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 2/15/48 @103.4335937 %	75,000.00	77,575.20	77,575.20	
February 11, 2022 February 15, 2022	Purchase 5,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 90.56% Paid Accrued Interest of $23.83	5,000.00	4,527.93	4,527.93	
December 22, 2021 February 17, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 2/15/36 @102.2070312 %	25,000.00	25,551.76	25,551.76	
December 22, 2021 February 17, 2022	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 2/15/36 @102.2070312 %	25,000.00	25,551.76	25,551.76	
December 27, 2021 February 17, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 2/15/37 @100.1621093 %	50,000.00	50,081.05	50,081.05	
December 22, 2021 February 17, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 2/15/37 @102.2070312 %	25,000.00	25,551.76	25,551.76	
February 18, 2022 February 28, 2022	Purchase 17,000.00 Par Value of United States Treasury Inflation Indexed Bonds .125% 15 Feb 2052 @ 100.06% Paid Accrued Interest of $0.76	17,000.00	17,034.15	17,034.15	
March 1, 2022 March 2, 2022	Purchase 75,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 96.54% Paid Accrued Interest of $443.37	75,000.00	72,405.88	72,405.88	
January 26, 2022 March 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @102.0703125 %	75,000.00	76,552.73	76,552.73	
January 31, 2022 March 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.515625 %	150,000.00	149,273.44	149,273.44	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
January 14, 2022 March 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @97.26953125 %	100,000.00	97,269.53	97,269.53	
January 20, 2022 March 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @97.03125 %	125,000.00	121,289.06	121,289.06	
January 31, 2022 March 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.515625 %	150,000.00	149,273.44	149,273.44	
January 26, 2022 March 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @102.0703125 %	75,000.00	76,552.73	76,552.73	
January 28, 2022 March 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @97.0078125 %	100,000.00	97,007.81	97,007.81	
January 26, 2022 March 14, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @102.0703125 %	75,000.00	76,552.73	76,552.73	
January 31, 2022 March 14, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.515625 %	150,000.00	149,273.44	149,273.44	
March 14, 2022 March 15, 2022	Purchase 65,000.00 Par Value of United States Treasury Note/Bond 1.875% 28 Feb 2027 @ 99.32% Paid Accrued Interest of $49.68	65,000.00	64,558.20	64,558.20	
March 22, 2022 March 23, 2022	Purchase 170,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 89.02% Paid Accrued Interest of $1,202.21	170,000.00	151,326.56	151,326.56	
April 6, 2022 April 7, 2022	Purchase 33,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 93.55% Paid Accrued Interest of $87.17	33,000.00	30,870.47	30,870.47	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
February 28, 2022 April 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @98.28125 %	150,000.00	147,421.88	147,421.88	
March 2, 2022 April 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @98.30859375 %	125,000.00	122,885.74	122,885.74	
February 22, 2022 April 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @94.91796875 %	125,000.00	118,647.46	118,647.46	
February 24, 2022 April 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @94.78125 %	100,000.00	94,781.25	94,781.25	
February 28, 2022 April 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @98.28125 %	150,000.00	147,421.88	147,421.88	
March 2, 2022 April 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @98.30859375 %	125,000.00	122,885.74	122,885.74	
February 28, 2022 April 13, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @98.28125 %	150,000.00	147,421.88	147,421.88	
March 2, 2022 April 13, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @98.30859375 %	125,000.00	122,885.74	122,885.74	
February 28, 2022 April 18, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of Umbs Tba 15yr Mpt 1.500% 4/15/36 @97.10546875 %	75,000.00	72,829.10	72,829.10	
March 9, 2022 April 21, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 4/15/52 @99.04882812 %	50,000.00	49,524.41	49,524.41	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 3, 2022 April 21, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000% 4/15/52 @97.1875 %	50,000.00	48,593.75	48,593.75	
March 9, 2022 April 21, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 4/15/52 @99.04882813 %	50,000.00	49,524.41	49,524.41	
March 9, 2022 April 21, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 4/15/52 @99.04882812 %	50,000.00	49,524.41	49,524.41	
March 17, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.70703125 %	75,000.00	70,280.27	70,280.27	
March 22, 2022 May 12, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.25390625 %	125,000.00	119,067.38	119,067.38	
March 29, 2022 May 12, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @94.79296875 %	150,000.00	142,189.45	142,189.45	
March 31, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.2109375 %	75,000.00	71,408.20	71,408.20	
March 31, 2022 May 12, 2022	Purchase 120,000.00 Par Value 120,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @97.6796875 %	120,000.00	117,215.63	117,215.63	
April 7, 2022 May 12, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @96.33203125 %	150,000.00	144,498.05	144,498.05	
April 8, 2022 May 12, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @95.86328125 %	25,000.00	23,965.82	23,965.82	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
April 13, 2022 May 12, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @96.125 %	25,000.00	24,031.25	24,031.25	
March 22, 2022 May 12, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.25390625 %	125,000.00	119,067.38	119,067.38	
March 29, 2022 May 12, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @94.79296875 %	150,000.00	142,189.45	142,189.45	
March 31, 2022 May 12, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.2109375 %	75,000.00	71,408.20	71,408.20	
March 22, 2022 May 12, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.25390625 %	125,000.00	119,067.38	119,067.38	
March 29, 2022 May 12, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @94.79296875 %	150,000.00	142,189.45	142,189.45	
March 31, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.2109375 %	75,000.00	71,408.20	71,408.20	
March 31, 2022 May 12, 2022	Purchase 120,000.00 Par Value 120,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @97.6796875 %	120,000.00	117,215.63	117,215.63	
April 7, 2022 May 12, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @96.33203125 %	150,000.00	144,498.05	144,498.05	
April 8, 2022 May 12, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @95.86328125 %	25,000.00	23,965.82	23,965.82	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
April 13, 2022 May 12, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @96.125 %	25,000.00	24,031.25	24,031.25	
April 13, 2022 May 12, 2022	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @96.125 %	25,000.00	24,031.25	24,031.25	
April 8, 2022 May 12, 2022	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @95.86328125 %	25,000.00	23,965.82	23,965.82	
April 7, 2022 May 12, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @96.33203125 %	150,000.00	144,498.05	144,498.05	
March 31, 2022 May 12, 2022	Reversal of Purchase 120,000.00 Par Value 120,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @97.6796875 %	120,000.00	117,215.63	117,215.63	
March 17, 2022 May 12, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.70703125 %	75,000.00	70,280.27	70,280.27	
March 17, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.70703125 %	75,000.00	70,280.27	70,280.27	
May 23, 2022 June 13, 2022	Purchase 25,000.00 Par Value 24,813.59 Current Face of Freddie Mac Pool FR QE0312 2% 01 Apr 2052 @88.0625 % Paid Accrued Interest of $16.54	24,813.59	21,851.47	21,851.47	
May 2, 2022 June 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @87.16015625 %	75,000.00	65,370.12	65,370.12	
May 3, 2022 June 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @87.5234375 %	75,000.00	65,642.58	65,642.58	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 2, 2022 June 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @90.38671875 %	100,000.00	90,386.72	90,386.72	
May 3, 2022 June 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @90.58984375 %	100,000.00	90,589.84	90,589.84	
May 4, 2022 June 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 6/15/48 @93.515625 %	150,000.00	140,273.44	140,273.44	
May 4, 2022 June 13, 2022	Purchase 250,000.00 Par Value 250,000.00 Current Face of FNMA TBA 30YR MPT 3.500% 6/15/48 @96.328125 %	250,000.00	240,820.31	240,820.31	
May 23, 2022 June 13, 2022	Reversal of Purchase 25,000.00 Par Value 24,813.59 Current Face of Freddie Mac Pool FR QE0312 2% 01 Apr 2052 @88.0625 % Paid Accrued Interest of $16.54	24,813.59	21,851.47	21,851.47	
May 6, 2022 June 22, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.000% 6/15/51 @89.21679688 %	50,000.00	44,608.40	44,608.40	
Total Purchases			**$14,608,173.80**	**$14,608,173.80**	**$0.00**
Sales					
June 30, 2021 July 1, 2021	Sale 40,000.00 Par Value of United States Treasury Note/Bond .125% 30 Apr 2023 @ 99.82% Received Accrued Interest of $8.42	40,000.00	39,928.13	39,967.27	-39.14
June 16, 2021 July 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.8808593 %	150,000.00	151,321.29	151,029.22	292.07
June 16, 2021 July 14, 2021	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.8808593 %	150,000.00	151,321.29	151,029.22	-292.07

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 16, 2021 July 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.8808593 %	150,000.00	151,321.29	150,840.82	480.47
June 22, 2021 July 19, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @102.7851562 %	75,000.00	77,088.87	77,271.43	-182.56
June 23, 2021 July 19, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 7/15/36 @100.921875 %	75,000.00	75,691.41	75,590.96	100.45
June 22, 2021 July 19, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @102.7851562 %	75,000.00	77,088.87	77,191.41	-102.54
June 22, 2021 July 19, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @102.7851562 %	75,000.00	77,088.87	77,271.43	182.56
July 19, 2021 July 20, 2021	Sale 34,000.00 Par Value of United States Treasury Note/Bond 1.625% 15 May 2031 @ 104.08% Received Accrued Interest of $99.09	34,000.00	35,386.57	34,411.73	974.84
July 30, 2021 August 2, 2021	Sale 15,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 May 2051 @ 110.89% Received Accrued Interest of $76.48	15,000.00	16,633.59	15,562.90	1,070.69
July 21, 2021 August 12, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5683593 %	150,000.00	152,352.54	151,006.37	1,346.17
July 21, 2021 August 12, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5683593 %	150,000.00	152,352.54	151,007.81	1,344.73
July 21, 2021 August 12, 2021	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5683593 %	150,000.00	152,352.54	151,006.37	-1,346.17

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
July 26, 2021 August 17, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 8/15/36 @103.6367187 %	75,000.00	77,727.54	76,990.72	736.82
July 29, 2021 August 17, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of Umbs Tba 15yr Mpt 1.500% 8/15/2036 @101.6992187 %	75,000.00	76,274.41	75,562.50	711.91
July 22, 2021 August 17, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of Umbs Tba 15yr Mpt 1.500% 8/15/2036 @101.6835937 %	25,000.00	25,420.90	25,154.30	266.60
August 19, 2021 August 20, 2021	Sale 50,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 May 2051 @ 111.63% Received Accrued Interest of $313.01	50,000.00	55,812.50	51,942.86	3,869.64
August 9, 2021 September 14, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.609375 %	125,000.00	129,511.72	129,362.06	149.66
August 20, 2021 September 14, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.7265625 %	75,000.00	77,794.92	77,617.24	177.68
August 9, 2021 September 14, 2021	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.609375 %	125,000.00	129,511.72	129,362.06	-149.66
August 20, 2021 September 14, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.7265625 %	75,000.00	77,794.92	77,617.24	-177.68
August 9, 2021 September 14, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.609375 %	125,000.00	129,511.72	129,362.06	149.66
August 20, 2021 September 14, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.7265625 %	75,000.00	77,794.92	77,617.23	177.69

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
August 19, 2021 September 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @101.4804687 %	150,000.00	152,220.70	152,042.57	178.13
August 20, 2021 September 16, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 9/15/36 @101.3828125 %	100,000.00	101,382.81	101,540.53	-157.72
August 18, 2021 September 16, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2% 15 Sep 2035 @103.40625 %	75,000.00	77,554.69	77,625.00	-70.31
September 30, 2021 October 1, 2021	Sale 30,000.00 Par Value of United States Treasury Note/Bond .75% 31 Aug 2026 @ 98.93% Received Accrued Interest of $19.27	30,000.00	29,678.91	29,893.66	-214.75
September 30, 2021 October 1, 2021	Sale 10,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 May 2051 @ 106.82% Received Accrued Interest of $89.71	10,000.00	10,682.42	10,388.58	293.84
October 4, 2021 October 5, 2021	Sale 15,000.00 Par Value of United States Treasury Note/Bond .625% 31 Jul 2026 @ 98.55% Received Accrued Interest of $16.81	15,000.00	14,782.03	14,913.37	-131.34
September 10, 2021 October 14, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2051 @103.7285156 %	125,000.00	129,660.64	129,238.28	422.36
September 10, 2021 October 19, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Oct 2036 @101.4609375 %	50,000.00	50,730.47	50,616.91	113.56
September 10, 2021 October 19, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Oct 2036 @101.4609375 %	50,000.00	50,730.47	50,609.38	121.09
September 15, 2021 October 19, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2% 25 Apr 2035 @103.5703125 %	75,000.00	77,677.73	77,436.04	241.69

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
October 18, 2021 October 19, 2021	Sale 65,000.00 Par Value of United States Treasury Bill Zero 09 Dec 2021 @ 99.99%	65,000.00	64,993.97	64,992.48	1.49
September 10, 2021 October 19, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Oct 2036 @101.4609375 %	50,000.00	50,730.47	50,616.91	-113.56
October 18, 2021 October 19, 2021	Sale 255,000.00 Par Value of United States Treasury Bill Zero 10 Feb 2022 @ 99.98%	255,000.00	254,959.62	254,943.26	16.36
October 26, 2021 October 27, 2021	Sale 10,000.00 Par Value of WI Treasury .125% 31 Aug 2023 @ 99.44% Received Accrued Interest of $1.97	10,000.00	9,944.14	9,977.12	-32.98
October 20, 2021 November 10, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.4394531 %	125,000.00	128,049.32	129,262.79	-1,213.47
October 21, 2021 November 10, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.265625 %	25,000.00	25,566.41	25,852.56	-286.15
October 25, 2021 November 10, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Nov 2051 @104.25 %	125,000.00	130,312.50	130,214.84	97.66
October 20, 2021 November 10, 2021	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.4394531 %	125,000.00	128,049.32	129,262.79	1,213.47
October 21, 2021 November 10, 2021	Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.265625 %	25,000.00	25,566.41	25,852.56	286.15
October 21, 2021 November 10, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.265625 %	25,000.00	25,566.41	25,863.56	-297.15

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
October 18, 2021 November 10, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @99.5800781 %	50,000.00	49,790.04	50,490.89	-700.85
October 6, 2021 November 10, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @100.0585937 %	150,000.00	150,087.89	151,459.13	-1,371.24
October 21, 2021 November 10, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.265625 %	75,000.00	76,699.22	77,542.97	-843.75
October 20, 2021 November 10, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.4394531 %	125,000.00	128,049.32	129,433.59	-1,384.27
October 18, 2021 November 10, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @99.5800781 %	100,000.00	99,580.08	100,050.78	-470.70
October 25, 2021 November 10, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Nov 2051 @104.25 %	125,000.00	130,312.50	130,214.84	97.66
October 25, 2021 November 10, 2021	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Nov 2051 @104.25 %	125,000.00	130,312.50	130,214.84	-97.66
October 21, 2021 November 16, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Nov 2036 @100.359375 %	50,000.00	50,179.69	50,653.32	-473.63
October 15, 2021 November 16, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 2.000%15 Nov 2036 @102.65625 %	25,000.00	25,664.06	25,858.89	-194.83
October 22, 2021 November 16, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Nov 2036 @100.25 %	50,000.00	50,125.00	50,789.06	-664.06

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
October 22, 2021 November 16, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Nov 2036 @100.25 %	75,000.00	75,187.50	76,148.44	-960.94
October 20, 2021 November 16, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 15YR MPT 2.000%15 Nov 2036 @102.5839843 %	125,000.00	128,229.98	129,275.39	-1,045.41
November 15, 2021 November 16, 2021	Sale 5,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 97.88% Received Accrued Interest of $0.19	5,000.00	4,893.95	4,944.18	-50.23
October 25, 2021 November 18, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2051 @102.5175781 %	50,000.00	51,258.79	51,543.49	-284.70
October 25, 2021 November 18, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2051 @102.5175781 %	50,000.00	51,258.79	51,408.20	-149.41
October 25, 2021 November 18, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2051 @102.5175781 %	50,000.00	51,258.79	51,543.49	284.70
December 3, 2021 December 6, 2021	Sale 140,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 100.02% Received Accrued Interest of $111.67	140,000.00	140,021.87	138,670.04	1,351.83
November 2, 2021 December 13, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Dec 2051 @104.265625 %	125,000.00	130,332.03	130,068.36	263.67
November 2, 2021 December 13, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.578125 %	100,000.00	102,578.13	102,316.55	261.58
November 3, 2021 December 13, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.5644531 %	125,000.00	128,205.57	127,895.69	309.88

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
November 2, 2021 December 13, 2021	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Dec 2051 @104.265625 %	125,000.00	130,332.03	130,068.36	-263.67
November 2, 2021 December 13, 2021	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.578125 %	100,000.00	102,578.13	102,316.55	-261.58
November 3, 2021 December 13, 2021	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.5644531 %	125,000.00	128,205.57	127,895.69	-309.88
November 2, 2021 December 13, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.578125 %	100,000.00	102,578.13	102,307.83	270.30
November 3, 2021 December 13, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.5644531 %	125,000.00	128,205.57	127,884.79	320.78
October 28, 2021 December 13, 2021	Sale 300,000.00 Par Value 300,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2051 @99.65625 %	300,000.00	298,968.75	298,902.11	66.64
November 1, 2021 December 13, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2051 @99.71875 %	25,000.00	24,929.69	24,908.51	21.18
November 2, 2021 December 13, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Dec 2051 @104.265625 %	125,000.00	130,332.03	130,107.42	224.61
November 8, 2021 December 16, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 2.000%15 Dec 2036 @102.734375 %	25,000.00	25,683.59	25,606.77	76.82
November 3, 2021 December 16, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Dec 2036 @100.34375 %	50,000.00	50,171.88	50,082.03	89.85

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
December 6, 2021 January 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.078125 %	125,000.00	127,597.66	127,885.19	-287.53
December 13, 2021 January 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.1523437 %	100,000.00	102,152.34	102,308.15	-155.81
December 15, 2021 January 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of Fnma Tba 40yr Mpt 3.000% 1/15/48 @103.578125 %	75,000.00	77,683.59	78,106.12	-422.53
December 6, 2021 January 13, 2022	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.078125 %	125,000.00	127,597.66	127,885.19	287.53
December 13, 2021 January 13, 2022	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.1523437 %	100,000.00	102,152.34	102,308.15	155.81
December 15, 2021 January 13, 2022	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of Fnma Tba 40yr Mpt 3.000% 1/15/48 @103.578125 %	75,000.00	77,683.59	78,106.12	422.53
December 15, 2021 January 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of Fnma Tba 40yr Mpt 3.000% 1/15/48 @103.578125 %	75,000.00	77,683.59	78,111.33	-427.74
December 7, 2021 January 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/52 @99.578125 %	100,000.00	99,578.13	99,466.95	111.18
December 8, 2021 January 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/52 @99.453125 %	125,000.00	124,316.41	124,333.68	-17.27
December 13, 2021 January 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/52 @99.7988281 %	100,000.00	99,798.83	99,466.95	331.88

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
December 6, 2021 January 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.078125 %	125,000.00	127,597.66	128,035.48	-437.82
December 13, 2021 January 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.1523437 %	100,000.00	102,152.34	102,428.38	-276.04
January 13, 2022 January 14, 2022	Sale 19,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 95.41% Received Accrued Interest of $59.05	19,000.00	18,127.19	18,704.61	-577.42
December 22, 2021 January 18, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 1/15/37 @102.40625 %	25,000.00	25,601.56	25,609.97	-8.41
December 22, 2021 January 18, 2022	Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 1/15/37 @102.40625 %	25,000.00	25,601.56	25,609.97	8.41
December 27, 2021 January 18, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 1/15/37 @100.3125 %	50,000.00	50,156.25	50,076.17	80.08
December 22, 2021 January 18, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 1/15/37 @102.40625 %	25,000.00	25,601.56	25,642.09	-40.53
January 27, 2022 January 28, 2022	Sale 35,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 95.22% Received Accrued Interest of $134.15	35,000.00	33,326.56	34,455.85	-1,129.29
January 28, 2022 January 31, 2022	Sale 25,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 96.19% Received Accrued Interest of $73.12	25,000.00	24,047.85	24,672.30	-624.45
February 3, 2022 February 4, 2022	Sale 23,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 94.13% Received Accrued Interest of $96.50	23,000.00	21,649.28	22,624.07	-974.79

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
February 4, 2022 February 7, 2022	Sale 15,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 95.08% Received Accrued Interest of $47.86	15,000.00	14,261.72	14,762.61	-500.89
January 26, 2022 February 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 2/15/48 @102.34375 %	75,000.00	76,757.81	77,625.33	-867.52
January 31, 2022 February 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.75195312 %	150,000.00	149,627.93	152,524.83	-2,896.90
January 26, 2022 February 14, 2022	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 2/15/48 @102.34375 %	75,000.00	76,757.81	77,625.33	867.52
January 31, 2022 February 14, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.75195312 %	150,000.00	149,627.93	152,524.83	2,896.90
January 31, 2022 February 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.7519531 %	150,000.00	149,627.93	152,809.90	-3,181.97
January 14, 2022 February 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/52 @97.4707031 %	100,000.00	97,470.70	99,390.02	-1,919.32
January 20, 2022 February 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/52 @97.234375 %	125,000.00	121,542.97	124,237.53	-2,694.56
January 28, 2022 February 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/52 @97.2050781 %	100,000.00	97,205.08	99,390.02	-2,184.94
January 26, 2022 February 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 2/15/48 @102.34375 %	75,000.00	76,757.81	77,575.20	-817.39

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
February 16, 2022 February 17, 2022	Sale 10,000.00 Par Value of United States Treasury Note/Bond 1.25% 31 Dec 2026 @ 96.88% Received Accrued Interest of $16.57	10,000.00	9,687.90	9,974.51	-286.61
February 18, 2022 February 22, 2022	Sale 16,000.00 Par Value of United States Treasury Inflation Indexed Bonds .125% 15 Feb 2051 @ 100.00% Received Accrued Interest of $0.41	16,000.00	17,120.80	18,096.75	-975.95
March 1, 2022 March 2, 2022	Sale 56,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 94.41% Received Accrued Interest of $310.36	56,000.00	52,867.50	55,040.43	-2,172.93
February 28, 2022 March 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @98.484375 %	150,000.00	147,726.56	149,514.06	-1,787.50
March 2, 2022 March 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @98.5 %	125,000.00	123,125.00	124,564.74	-1,439.74
February 22, 2022 March 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @95.078125 %	125,000.00	118,847.66	121,421.44	-2,573.78
February 24, 2022 March 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @94.93945313 %	100,000.00	94,939.45	97,137.15	-2,197.70
February 28, 2022 March 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @98.484375 %	150,000.00	147,726.56	149,374.47	-1,647.91
February 28, 2022 March 14, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @98.484375 %	150,000.00	147,726.56	149,514.06	1,787.50
February 28, 2022 March 17, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 3/15/37 @97.25 %	75,000.00	72,937.50	73,533.69	-596.19

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 3, 2022 March 21, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000% 3/15/52 @97.36328125 %	50,000.00	48,681.64	48,685.55	-3.91
March 9, 2022 March 21, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 3/15/51 @99.234375 %	25,000.00	24,808.59	24,899.41	-90.82
March 9, 2022 March 21, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 3/15/51 @99.234375 %	25,000.00	24,808.59	24,870.12	-61.53
March 22, 2022 March 23, 2022	Sale 96,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 92.95% Received Accrued Interest of $214.81	96,000.00	89,235.00	94,918.62	-5,683.62
March 22, 2022 April 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.45507812 %	125,000.00	119,318.85	122,366.99	-3,048.14
March 29, 2022 April 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95 %	150,000.00	142,500.00	146,840.40	-4,340.40
March 31, 2022 April 13, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.40820312 %	25,000.00	23,852.05	24,473.40	-621.35
March 31, 2022 April 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.40820312 %	50,000.00	47,704.10	48,946.80	-1,242.70
March 31, 2022 April 13, 2022	Sale 70,000.00 Par Value 70,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @97.90625 %	70,000.00	68,534.38	70,523.94	-1,989.56

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 31, 2022 April 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @97.90625 %	50,000.00	48,953.13	50,374.24	-1,421.11
March 17, 2022 April 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @93.86328125 %	75,000.00	70,397.46	71,142.91	-745.45
March 22, 2022 April 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.45507813 %	125,000.00	119,318.85	122,867.10	-3,548.25
March 29, 2022 April 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95 %	150,000.00	142,500.00	147,440.52	-4,940.52
March 31, 2022 April 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.40820313 %	50,000.00	47,704.10	48,753.32	-1,049.22
March 22, 2022 April 13, 2022	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.45507812 %	125,000.00	119,318.85	122,366.99	3,048.14
March 29, 2022 April 13, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95 %	150,000.00	142,500.00	146,840.40	4,340.40
March 31, 2022 April 13, 2022	Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.40820312 %	25,000.00	23,852.05	24,473.40	621.35
March 31, 2022 April 13, 2022	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.40820312 %	50,000.00	47,704.10	48,946.80	1,242.70
March 31, 2022 April 13, 2022	Reversal of Sale 70,000.00 Par Value 70,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @97.90625 %	70,000.00	68,534.38	70,523.94	1,989.56

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 31, 2022 April 13, 2022	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @97.90625 %	50,000.00	48,953.13	50,374.24	1,421.11
March 31, 2022 April 13, 2022	Sale 70,000.00 Par Value 70,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @97.90625 %	70,000.00	68,534.38	70,458.01	-1,923.63
March 31, 2022 April 13, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.40820313 %	25,000.00	23,852.05	24,458.27	-606.22
March 31, 2022 April 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @97.90625 %	50,000.00	48,953.13	50,681.64	-1,728.51
April 4, 2022 May 12, 2022	Sale 325,000.00 Par Value 325,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.00390625 %	325,000.00	308,762.70	310,277.62	-1,514.92
April 4, 2022 May 12, 2022	Reversal of Sale 325,000.00 Par Value 325,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.00390625 %	325,000.00	308,762.70	310,277.62	1,514.92
May 4, 2022 May 12, 2022	Sale 225,000.00 Par Value 225,000.00 Current Face of FNMA TBA 30YR MPT 3.500% 5/15/48 @96.56445313 %	225,000.00	217,270.02	221,730.47	-4,460.45
May 2, 2022 May 12, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.56445313 %	100,000.00	90,564.45	95,047.16	-4,482.71
May 3, 2022 May 12, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.765625 %	100,000.00	90,765.63	95,047.15	-4,281.52
May 4, 2022 May 12, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @93.72070313 %	150,000.00	140,581.05	145,176.92	-4,595.87

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
April 4, 2022 May 12, 2022	Sale 325,000.00 Par Value 325,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.00390625 %	325,000.00	308,762.70	310,693.39	-1,930.69
May 4, 2022 May 12, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of FNMA TBA 30YR MPT 3.500% 5/15/48 @96.56445313 %	25,000.00	24,141.11	24,437.50	-296.39
May 2, 2022 May 12, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @87.328125 %	75,000.00	65,496.09	70,280.27	-4,784.18
May 3, 2022 May 12, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @87.6875 %	75,000.00	65,765.63	69,393.72	-3,628.09
April 8, 2022 May 17, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15yr MPT 2.000% 5/15/35 @94.8671875 %	25,000.00	23,716.80	24,121.42	-404.62
April 13, 2022 May 17, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 2.500% 5/15/37 @97.03125 %	25,000.00	24,257.81	24,553.71	-295.90
April 8, 2022 May 17, 2022	Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15yr MPT 2.000% 5/15/35 @94.8671875 %	25,000.00	23,716.80	24,121.42	404.62
April 13, 2022 May 17, 2022	Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 2.500% 5/15/37 @97.03125 %	25,000.00	24,257.81	24,553.71	295.90
April 13, 2022 May 17, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 2.500% 5/15/37 @97.03125 %	25,000.00	24,257.81	24,553.71	-295.90
April 8, 2022 May 17, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15yr MPT 2.000% 5/15/35 @94.8671875 %	25,000.00	23,716.80	24,122.07	-405.27

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
April 8, 2022 May 17, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15yr MPT 2.000% 5/15/35 @94.8671875 %	25,000.00	23,716.80	24,139.65	-422.85
May 6, 2022 May 19, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000% 5/15/52 @89.375 %	50,000.00	44,687.50	45,916.02	-1,228.52
May 23, 2022 June 13, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @88.03125 %	25,000.00	22,007.81	21,899.57	108.24
June 7, 2022 June 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @90.84570313 %	100,000.00	90,845.70	90,488.28	357.42
June 8, 2022 June 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @90.84375 %	100,000.00	90,843.75	90,488.28	355.47
June 7, 2022 June 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 6/15/48 @94.61132813 %	150,000.00	141,916.99	140,273.44	1,643.55
June 6, 2022 June 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @87.875 %	100,000.00	87,875.00	87,529.29	345.71
Total Sales			**$13,871,590.98**	**$13,983,343.62**	**-$71,232.94**
Total Barclays Capital Inc. Fixed In 7256			**$28,479,764.78**	**$28,591,517.42**	**-$71,232.94**
Citadel Securities LLC 8430					
Purchases					
July 14, 2021 July 16, 2021	Purchase 55,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 May 2051 @ 108.91% Paid Accrued Interest of $220.07	55,000.00	59,898.44	59,898.44	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
August 16, 2021 August 17, 2021	Purchase 50,000.00 Par Value of United States Treasury Note/Bond 2.25% 15 May 2041 @ 107.33% Paid Accrued Interest of $287.36	50,000.00	53,664.07	53,664.07	
August 16, 2021 August 18, 2021	Purchase 10,000.00 Par Value of United States Treasury Note/Bond .125% 31 Jul 2023 @ 99.84% Paid Accrued Interest of $0.61	10,000.00	9,984.38	9,984.38	
August 26, 2021 August 31, 2021	Purchase 40,000.00 Par Value of United States Treas Nts Note 8/31/2026 @ 99.56%	40,000.00	39,825.00	39,825.00	
September 27, 2021 September 30, 2021	Purchase 35,000.00 Par Value of US Treasury .875% 30 Sep 2026 @ 99.43%	35,000.00	34,800.97	34,800.97	
September 30, 2021 October 4, 2021	Purchase 5,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 97.46% Paid Accrued Interest of $8.49	5,000.00	4,873.05	4,873.05	
October 5, 2021 October 6, 2021	Purchase 70,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 97.81% Paid Accrued Interest of $197.83	70,000.00	68,468.75	68,468.75	
October 5, 2021 October 6, 2021	Purchase 45,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 97.81% Paid Accrued Interest of $127.17	45,000.00	44,015.63	44,015.63	
October 26, 2021 October 28, 2021	Purchase 25,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 98.54% Paid Accrued Interest of $16.83	25,000.00	24,633.79	24,633.79	
October 22, 2021 November 1, 2021	Purchase 30,000.00 Par Value of Wi Treasury Sec 1.125% 31 Oct 2026 @ 99.44% Paid Accrued Interest of $0.93	30,000.00	29,832.58	29,832.58	
October 26, 2021 November 1, 2021	Purchase 100,000.00 Par Value of Wi Treasury Sec 0.375% 31 Oct 2023 @ 99.79% Paid Accrued Interest of $1.04	100,000.00	99,793.00	99,793.00	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
October 28, 2021 November 1, 2021	Purchase 85,000.00 Par Value of Wi Treasury Sec 1.125% 31 Oct 2026 @ 99.75% Paid Accrued Interest of $2.64	85,000.00	84,787.50	84,787.50	
October 28, 2021 November 1, 2021	Purchase 65,000.00 Par Value of Wi Treasury Sec 1.125% 31 Oct 2026 @ 99.75% Paid Accrued Interest of $2.02	65,000.00	64,837.50	64,837.50	
October 29, 2021 November 1, 2021	Purchase 360,000.00 Par Value of Wi Treasury Sec 0.375% 31 Oct 2023 @ 99.77% Paid Accrued Interest of $3.73	360,000.00	359,170.31	359,170.31	
November 5, 2021 November 9, 2021	Purchase 35,000.00 Par Value of United States Treasury Note/Bond 1.125% 31 Oct 2026 @ 100.32% Paid Accrued Interest of $9.79	35,000.00	35,113.48	35,113.48	
November 10, 2021 November 15, 2021	Purchase 35,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 1.375% NTS 15 Nov 2031 USD 'F-2031' @ 98.72%	35,000.00	34,551.56	34,551.56	
November 10, 2021 November 15, 2021	Purchase 45,000.00 Par Value of UNITED STATES OF AMER TREAS BONDS 0% BDS 15 Nov 2051 USD1000 'BONDS 11/51' @ 99.12%	45,000.00	44,605.53	44,605.53	
November 10, 2021 November 15, 2021	Purchase 35,000.00 Par Value of UNITED STATES OF AMER TREAS BONDS 0% BDS 15 Nov 2051 USD1000 'BONDS 11/51' @ 99.12%	35,000.00	34,693.19	34,693.19	
November 12, 2021 November 15, 2021	Purchase 20,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 99.25%	20,000.00	19,850.00	19,850.00	
November 12, 2021 November 15, 2021	Purchase 35,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 99.00%	35,000.00	34,650.00	34,650.00	
November 15, 2021 November 16, 2021	Purchase 45,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 98.31% Paid Accrued Interest of $2.33	45,000.00	44,240.63	44,240.63	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
November 16, 2021 November 17, 2021	Purchase 45,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 97.41% Paid Accrued Interest of $4.66	45,000.00	43,832.81	43,832.81	
November 17, 2021 November 18, 2021	Purchase 35,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 97.00% Paid Accrued Interest of $5.44	35,000.00	33,950.00	33,950.00	
November 17, 2021 November 18, 2021	Purchase 40,000.00 Par Value of United States Treasury Note/Bond 1.125% 31 Oct 2026 @ 99.32% Paid Accrued Interest of $22.38	40,000.00	39,728.12	39,728.12	
November 17, 2021 November 18, 2021	Purchase 55,000.00 Par Value of United States Treasury Note/Bond .375% 31 Oct 2023 @ 99.75% Paid Accrued Interest of $10.26	55,000.00	54,862.50	54,862.50	
November 30, 2021 December 1, 2021	Purchase 21,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 99.36% Paid Accrued Interest of $12.76	21,000.00	20,864.65	20,864.65	
December 3, 2021 December 6, 2021	Purchase 45,000.00 Par Value of Wi Treasury Sec 1.125% 30 Nov 2026 @ 100.75% Paid Accrued Interest of $9.27	45,000.00	45,337.50	45,337.50	
December 7, 2021 December 8, 2021	Purchase 45,000.00 Par Value of Wi Treasury Sec 1.125% 30 Nov 2026 @ 100.75% Paid Accrued Interest of $12.36	45,000.00	45,337.50	45,337.50	
December 29, 2021 December 31, 2021	Purchase 50,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 31 Dec 2026 Usd 'Ah-2026' @ 100.00%	50,000.00	50,000.00	50,000.00	
December 29, 2021 December 31, 2021	Purchase 40,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 31 Dec 2026 Usd 'Ah-2026' @ 100.00%	40,000.00	40,000.00	40,000.00	
December 29, 2021 December 31, 2021	Purchase 35,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 31 Dec 2026 Usd 'Ah-2026' @ 100.00%	35,000.00	35,000.00	35,000.00	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
December 29, 2021 December 31, 2021	Purchase 45,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 31 Dec 2026 Usd 'Ah-2026' @ 100.00%	45,000.00	45,000.00	45,000.00	
January 3, 2022 January 4, 2022	Purchase 35,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 98.00% Paid Accrued Interest of $66.47	35,000.00	34,300.00	34,300.00	
January 3, 2022 January 4, 2022	Purchase 11,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 97.08% Paid Accrued Interest of $28.49	11,000.00	10,678.59	10,678.59	
January 4, 2022 January 5, 2022	Purchase 40,000.00 Par Value of United States Treasury Note/Bond 1.25% 31 Dec 2026 @ 100.00% Paid Accrued Interest of $6.91	40,000.00	40,000.00	40,000.00	
January 27, 2022 January 28, 2022	Purchase 47,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 97.35% Paid Accrued Interest of $192.15	47,000.00	45,755.08	45,755.08	
January 20, 2022 January 31, 2022	Purchase 50,000.00 Par Value of United States Treasury Note/Bond 1.5% 31 Jan 2027 @ 99.39%	50,000.00	49,694.10	49,694.10	
January 26, 2022 January 31, 2022	Purchase 140,000.00 Par Value of United States Treasury Note/Bond 1.5% 31 Jan 2027 @ 99.63%	140,000.00	139,475.00	139,475.00	
February 8, 2022 February 9, 2022	Purchase 142,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 94.82% Paid Accrued Interest of $674.70	142,000.00	134,647.04	134,647.04	
February 11, 2022 February 15, 2022	Purchase 75,000.00 Par Value of WI Treasury Sec 1.75% 15 Feb 2032 @ 98.75%	75,000.00	74,062.50	74,062.50	
February 15, 2022 February 16, 2022	Purchase 40,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 98.00% Paid Accrued Interest of $2.49	40,000.00	39,200.00	39,200.00	
February 24, 2022 February 28, 2022	Purchase 45,000.00 Par Value of US Treasury 1.75% 28 Feb 2027 @ 100.00%	45,000.00	45,000.00	45,000.00	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
February 24, 2022 February 28, 2022	Purchase 45,000.00 Par Value of US Treasury 1.75% 28 Feb 2027 @ 100.00%	45,000.00	45,000.00	45,000.00	
February 28, 2022 March 1, 2022	Purchase 31,000.00 Par Value of WI Treasury Sec 1.75% 15 Feb 2032 @ 100.38% Paid Accrued Interest of $22.48	31,000.00	31,116.25	31,116.25	
March 8, 2022 March 9, 2022	Purchase 120,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 99.81% Paid Accrued Interest of $44.02	120,000.00	119,775.00	119,775.00	
March 9, 2022 March 10, 2022	Purchase 50,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 99.75% Paid Accrued Interest of $20.38	50,000.00	49,875.00	49,875.00	
March 10, 2022 March 11, 2022	Purchase 65,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 99.75% Paid Accrued Interest of $29.14	65,000.00	64,837.50	64,837.50	
March 15, 2022 March 17, 2022	Purchase 13,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 95.04% Paid Accrued Interest of $24.24	13,000.00	12,355.08	12,355.08	
March 22, 2022 March 23, 2022	Purchase 10,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 92.54% Paid Accrued Interest of $22.38	10,000.00	9,254.29	9,254.29	
March 23, 2022 March 24, 2022	Purchase 450,000.00 Par Value of United States Treasury Bill Zero 08 Sep 2022 @ 99.61%	450,000.00	448,260.15	448,260.15	
March 24, 2022 March 25, 2022	Purchase 450,000.00 Par Value of United States Treasury Bill Zero 01 Sep 2022 @ 99.64%	450,000.00	448,378.00	448,378.00	
March 25, 2022 March 28, 2022	Purchase 195,000.00 Par Value of United States Treasury Note/Bond 1.75% 15 Mar 2025 @ 97.93% Paid Accrued Interest of $120.55	195,000.00	190,962.89	190,962.89	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 25, 2022 March 29, 2022	Purchase 10,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 92.89% Paid Accrued Interest of $26.10	10,000.00	9,288.68	9,288.68	
March 28, 2022 March 29, 2022	Purchase 275,000.00 Par Value of United States Treasury Bill Zero 22 Sep 2022 @ 99.53%	275,000.00	273,694.56	273,694.56	
March 29, 2022 March 31, 2022	Purchase 85,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 Mar 2027 @ 99.75%	85,000.00	84,787.50	84,787.50	
March 30, 2022 March 31, 2022	Purchase 30,000.00 Par Value of United States Treasury Note/Bond 1.75% 15 Mar 2025 @ 97.88% Paid Accrued Interest of $22.83	30,000.00	29,362.77	29,362.77	
March 31, 2022 April 1, 2022	Purchase 48,000.00 Par Value of United States Treasury Note/Bond 1.75% 15 Mar 2025 @ 97.91% Paid Accrued Interest of $38.80	48,000.00	46,997.22	46,997.22	
March 31, 2022 April 1, 2022	Purchase 28,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 Feb 2042 @ 96.45% Paid Accrued Interest of $82.67	28,000.00	27,006.88	27,006.88	
April 1, 2022 April 4, 2022	Purchase 280,000.00 Par Value of United States Treasury Bill Zero 06 Oct 2022 @ 99.46%	280,000.00	278,489.17	278,489.17	
April 5, 2022 April 6, 2022	Purchase 210,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 Mar 2027 @ 99.04% Paid Accrued Interest of $86.07	210,000.00	207,990.23	207,990.23	
April 12, 2022 April 18, 2022	Purchase 35,000.00 Par Value of Wi Treasury Sec 2.625% 15 Apr 2025 @ 100.01% Paid Accrued Interest of $7.53	35,000.00	35,001.80	35,001.80	
April 12, 2022 April 18, 2022	Purchase 35,000.00 Par Value of Wi Treasury Sec 2.625% 15 Apr 2025 @ 100.07% Paid Accrued Interest of $7.53	35,000.00	35,022.90	35,022.90	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
April 21, 2022 April 22, 2022	Purchase 385,000.00 Par Value of United States Treasury Note/Bond 2.625% 15 Apr 2025 @ 99.20% Paid Accrued Interest of $193.29	385,000.00	381,916.99	381,916.99	
April 21, 2022 April 22, 2022	Purchase 50,000.00 Par Value of United States Treasury Note/Bond 2.625% 15 Apr 2025 @ 99.29% Paid Accrued Interest of $25.10	50,000.00	49,647.22	49,647.22	
April 22, 2022 April 25, 2022	Purchase 55,000.00 Par Value of United States Treasury Note/Bond 2.625% 15 Apr 2025 @ 99.06% Paid Accrued Interest of $39.45	55,000.00	54,484.18	54,484.18	
April 22, 2022 April 25, 2022	Purchase 25,000.00 Par Value of United States Treasury Note/Bond 2.625% 15 Apr 2025 @ 99.11% Paid Accrued Interest of $17.93	25,000.00	24,776.29	24,776.29	
April 28, 2022 May 2, 2022	Purchase 25,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 30 Apr 2027 USD @ 99.63% Paid Accrued Interest of $3.74	25,000.00	24,906.25	24,906.25	
April 29, 2022 May 2, 2022	Purchase 110,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 30 Apr 2027 USD @ 99.17% Paid Accrued Interest of $16.44	110,000.00	109,087.09	109,087.09	
May 5, 2022 May 6, 2022	Purchase 190,000.00 Par Value of United States Treasury Note/Bond 2.625% 15 Apr 2025 @ 99.25% Paid Accrued Interest of $286.17	190,000.00	188,575.00	188,575.00	
May 11, 2022 May 16, 2022	Purchase 100,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 99.75% Paid Accrued Interest of $7.47	100,000.00	99,750.00	99,750.00	
May 11, 2022 May 16, 2022	Purchase 25,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 97.26% Paid Accrued Interest of $1.95	25,000.00	24,316.15	24,316.15	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 10, 2022 May 16, 2022	Purchase 235,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 99.81% Paid Accrued Interest of $17.56	235,000.00	234,547.83	234,547.83	
May 19, 2022 May 20, 2022	Purchase 35,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 81.80% Paid Accrued Interest of $9.51	35,000.00	28,630.62	28,630.62	
May 20, 2022 May 23, 2022	Purchase 355,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 99.95% Paid Accrued Interest of $212.23	355,000.00	354,833.59	354,833.59	
May 23, 2022 May 24, 2022	Purchase 20,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 81.56% Paid Accrued Interest of $9.78	20,000.00	16,312.36	16,312.36	
May 24, 2022 May 25, 2022	Purchase 25,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 83.10% Paid Accrued Interest of $13.59	25,000.00	20,774.93	20,774.93	
May 26, 2022 May 31, 2022	Purchase 75,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 31 May 2027 USD 'Z-2027' @ 99.50%	75,000.00	74,625.00	74,625.00	
May 31, 2022 June 1, 2022	Purchase 40,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 31 May 2027 USD 'Z-2027' @ 99.50% Paid Accrued Interest of $2.87	40,000.00	39,800.00	39,800.00	
May 31, 2022 June 1, 2022	Purchase 55,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 May 2024 @ 100.00% Paid Accrued Interest of $3.76	55,000.00	55,000.00	55,000.00	
June 2, 2022 June 3, 2022	Purchase 50,000.00 Par Value of United States Treasury Note/Bond 2.75% 30 Apr 2027 @ 99.16% Paid Accrued Interest of $127.04	50,000.00	49,580.08	49,580.08	
June 14, 2022 June 15, 2022	Purchase 25,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 76.45% Paid Accrued Interest of $42.12	25,000.00	19,112.28	19,112.28	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 29, 2022 June 30, 2022	Purchase 75,000.00 Par Value of United States Treasury Note/Bond 3% 30 Jun 2024 @ 99.75%	75,000.00	74,812.50	74,812.50	
Total Purchases			**$6,665,958.98**	**$6,665,958.98**	**$0.00**
Sales					
July 13, 2021 July 14, 2021	Sale 5,000.00 Par Value of United States Treasury Note/Bond .75% 30 Apr 2026 @ 99.82% Received Accrued Interest of $7.64	5,000.00	4,991.21	4,977.99	13.22
July 20, 2021 July 21, 2021	Sale 25,000.00 Par Value of United States Treasury Note/Bond .75% 30 Apr 2026 @ 100.46% Received Accrued Interest of $41.78	25,000.00	25,114.26	24,889.96	224.30
August 16, 2021 August 17, 2021	Sale 52,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2041 @ 101.11% Received Accrued Interest of $5.30	52,000.00	52,577.43	51,040.13	1,537.30
August 26, 2021 August 27, 2021	Sale 40,000.00 Par Value of United States Treasury Note/Bond .625% 31 Jul 2026 @ 99.02% Received Accrued Interest of $18.34	40,000.00	39,608.24	39,769.00	-160.76
September 22, 2021 September 23, 2021	Sale 5,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 May 2051 @ 112.25% Received Accrued Interest of $42.27	5,000.00	5,612.50	5,194.28	418.22
September 27, 2021 September 28, 2021	Sale 35,000.00 Par Value of United States Treasury Note/Bond .625% 31 Jul 2026 @ 98.37% Received Accrued Interest of $35.07	35,000.00	34,428.52	34,797.87	-369.35
October 5, 2021 October 6, 2021	Sale 65,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 May 2051 @ 106.28% Received Accrued Interest of $604.08	65,000.00	69,082.02	67,525.71	1,556.31
October 5, 2021 October 6, 2021	Sale 42,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 May 2051 @ 106.28% Received Accrued Interest of $390.33	42,000.00	44,637.61	43,632.00	1,005.61

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
October 5, 2021 October 6, 2021	Sale 35,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 99.49% Received Accrued Interest of $5.05	35,000.00	34,822.27	34,818.11	4.16
October 22, 2021 October 25, 2021	Sale 35,000.00 Par Value of United States Treasury Note/Bond .625% 31 Jul 2026 @ 97.31% Received Accrued Interest of $51.12	35,000.00	34,059.38	34,797.87	-738.49
October 26, 2021 October 27, 2021	Sale 115,000.00 Par Value of United States Treasury Note/Bond .125% 31 Jul 2023 @ 99.50% Received Accrued Interest of $34.37	115,000.00	114,425.00	114,791.35	-366.35
October 28, 2021 October 29, 2021	Sale 85,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 98.61% Received Accrued Interest of $59.25	85,000.00	83,821.29	84,434.49	-613.20
October 28, 2021 October 29, 2021	Sale 65,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 98.62% Received Accrued Interest of $45.31	65,000.00	64,101.17	64,567.55	-466.38
November 10, 2021 November 12, 2021	Sale 45,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 101.94% Received Accrued Interest of $217.66	45,000.00	45,871.88	44,971.46	900.42
November 10, 2021 November 12, 2021	Sale 35,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 101.94% Received Accrued Interest of $169.29	35,000.00	35,678.13	34,977.81	700.32
November 10, 2021 November 12, 2021	Sale 35,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 97.77% Received Accrued Interest of $105.81	35,000.00	34,218.84	34,277.55	-58.71
November 12, 2021 November 15, 2021	Sale 20,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 98.30% Received Accrued Interest of $62.50	20,000.00	19,660.94	19,587.17	73.77
November 12, 2021 November 15, 2021	Sale 35,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 101.79% Received Accrued Interest of $175.00	35,000.00	35,626.17	34,977.80	648.37

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
November 15, 2021 November 16, 2021	Sale 45,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 101.09% Received Accrued Interest of $227.45	45,000.00	45,492.46	44,971.46	521.00
November 16, 2021 November 17, 2021	Sale 45,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 100.18% Received Accrued Interest of $229.89	45,000.00	45,079.22	44,971.47	107.75
November 17, 2021 November 18, 2021	Sale 40,000.00 Par Value of United States Treasury Note/Bond .75% 31 Aug 2026 @ 97.67% Received Accrued Interest of $65.47	40,000.00	39,068.11	39,858.22	-790.11
November 17, 2021 November 18, 2021	Sale 60,000.00 Par Value of United States Treasury Note/Bond .125% 31 Aug 2023 @ 99.39% Received Accrued Interest of $16.37	60,000.00	59,632.03	59,862.69	-230.66
November 17, 2021 November 18, 2021	Sale 35,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 99.76% Received Accrued Interest of $180.71	35,000.00	34,915.23	34,977.80	-62.57
November 30, 2021 December 1, 2021	Sale 14,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 101.52% Received Accrued Interest of $11.60	14,000.00	14,212.19	13,757.66	454.53
December 3, 2021 December 6, 2021	Sale 45,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 99.00% Received Accrued Interest of $72.48	45,000.00	44,551.75	44,700.61	-148.86
December 7, 2021 December 8, 2021	Sale 45,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 98.99% Received Accrued Interest of $74.64	45,000.00	44,546.48	44,700.62	-154.14
December 29, 2021 December 30, 2021	Sale 50,000.00 Par Value of Wi Treasury Sec 1.125% 30 Nov 2026 @ 100.07% Received Accrued Interest of $51.51	50,000.00	50,033.20	49,996.87	36.33
December 29, 2021 December 30, 2021	Sale 40,000.00 Par Value of Wi Treasury Sec 1.125% 30 Nov 2026 @ 100.07% Received Accrued Interest of $41.21	40,000.00	40,026.56	39,997.49	29.07

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
December 29, 2021 December 30, 2021	Sale 35,000.00 Par Value of United States Treasury Note/Bond 1.25% 30 Nov 2026 @ 100.07% Received Accrued Interest of $36.06	35,000.00	35,023.24	34,997.81	25.43
December 29, 2021 December 30, 2021	Sale 50,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 98.34% Received Accrued Interest of $109.38	50,000.00	49,167.96	49,667.34	-499.38
January 4, 2022 January 5, 2022	Sale 40,000.00 Par Value of United States Treasury Note/Bond 1.25% 30 Nov 2026 @ 100.04% Received Accrued Interest of $49.45	40,000.00	40,017.19	39,997.49	19.70
January 19, 2022 January 20, 2022	Sale 25,000.00 Par Value of United States Treasury Note/Bond 1.125% 31 Oct 2026 @ 97.62% Received Accrued Interest of $62.93	25,000.00	24,405.28	24,957.20	-551.92
January 20, 2022 January 21, 2022	Sale 50,000.00 Par Value of United States Treasury Note/Bond 1.25% 30 Nov 2026 @ 98.32% Received Accrued Interest of $89.29	50,000.00	49,160.15	49,996.87	-836.72
January 24, 2022 January 25, 2022	Sale 10,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 96.86% Received Accrued Interest of $26.97	10,000.00	9,686.33	9,868.93	-182.60
January 26, 2022 January 27, 2022	Sale 145,000.00 Par Value of United States Treasury Note/Bond 1.25% 30 Nov 2026 @ 98.54% Received Accrued Interest of $288.80	145,000.00	142,881.65	144,990.93	-2,109.28
January 27, 2022 January 28, 2022	Sale 35,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 95.23% Received Accrued Interest of $134.15	35,000.00	33,332.03	34,455.85	-1,123.82
February 8, 2022 February 9, 2022	Sale 108,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 91.50% Received Accrued Interest of $481.08	108,000.00	98,820.00	106,234.79	-7,414.79
February 11, 2022 February 14, 2022	Sale 80,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 94.34% Received Accrued Interest of $276.52	80,000.00	75,468.75	78,733.89	-3,265.14

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
February 11, 2022 February 14, 2022	Sale 15,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 94.05% Received Accrued Interest of $51.85	15,000.00	14,107.61	14,762.60	-654.99
February 15, 2022 February 16, 2022	Sale 40,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 89.72% Received Accrued Interest of $192.68	40,000.00	35,887.50	39,314.59	-3,427.09
February 18, 2022 February 22, 2022	Sale 5,000.00 Par Value of WI Treasury Sec 1.75% 15 Feb 2032 @ 99.54% Received Accrued Interest of $1.81	5,000.00	4,976.96	4,991.83	-14.87
February 24, 2022 February 25, 2022	Sale 45,000.00 Par Value of United States Treasury Note/Bond 1.5% 31 Jan 2027 @ 98.20% Received Accrued Interest of $46.62	45,000.00	44,187.89	44,790.03	-602.14
February 24, 2022 February 25, 2022	Sale 45,000.00 Par Value of United States Treasury Note/Bond 1.5% 31 Jan 2027 @ 98.20% Received Accrued Interest of $46.62	45,000.00	44,187.89	44,790.03	-602.14
March 1, 2022 March 2, 2022	Sale 85,000.00 Par Value of United States Treasury Note/Bond 1.875% 28 Feb 2027 @ 101.10% Received Accrued Interest of $8.66	85,000.00	85,936.33	85,073.46	862.87
March 1, 2022 March 2, 2022	Sale 50,000.00 Par Value of United States Treasury Note/Bond 1.25% 31 Dec 2026 @ 98.50% Received Accrued Interest of $105.32	50,000.00	49,250.00	49,872.55	-622.55
March 2, 2022 March 3, 2022	Sale 10,000.00 Par Value of WI Treasury Sec 1.75% 15 Feb 2032 @ 99.89% Received Accrued Interest of $8.29	10,000.00	9,989.06	10,009.08	-20.02
March 9, 2022 March 10, 2022	Sale 55,000.00 Par Value of United States Treasury Note/Bond .75% 31 Dec 2023 @ 98.46% Received Accrued Interest of $78.63	55,000.00	54,151.36	54,949.99	-798.63
March 9, 2022 March 10, 2022	Sale 13,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 93.64% Received Accrued Interest of $82.60	13,000.00	12,173.28	12,608.49	-435.21

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 10, 2022 March 11, 2022	Sale 10,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 88.66% Received Accrued Interest of $60.08	10,000.00	8,866.02	9,828.65	-962.63
March 10, 2022 March 11, 2022	Sale 70,000.00 Par Value of United States Treasury Note/Bond .875% 31 Jan 2024 @ 98.62% Received Accrued Interest of $65.99	70,000.00	69,032.03	69,647.54	-615.51
March 17, 2022 March 18, 2022	Sale 105,000.00 Par Value of United States Treasury Bill Zero 21 Jul 2022 @ 99.80%	105,000.00	104,788.54	104,817.87	-29.33
March 17, 2022 March 18, 2022	Sale 910,000.00 Par Value of United States Treasury Bill Zero 14 Jul 2022 @ 99.82%	910,000.00	908,392.28	908,750.95	-358.67
March 17, 2022 March 18, 2022	Sale 150,000.00 Par Value of United States Treasury Bill Zero 07 Jul 2022 @ 99.84%	150,000.00	149,765.97	149,792.04	-26.07
March 29, 2022 March 30, 2022	Sale 90,000.00 Par Value of United States Treasury Note/Bond 1.875% 28 Feb 2027 @ 96.87% Received Accrued Interest of $137.57	90,000.00	87,183.98	89,444.86	-2,260.88
March 30, 2022 March 31, 2022	Sale 70,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.53% Received Accrued Interest of $88.45	70,000.00	68,971.88	69,854.58	-882.70
March 30, 2022 March 31, 2022	Sale 5,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 95.24% Received Accrued Interest of $13.67	5,000.00	4,761.92	4,872.71	-110.79
March 31, 2022 April 1, 2022	Sale 72,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.56% Received Accrued Interest of $93.91	72,000.00	70,965.00	71,850.42	-885.42
April 5, 2022 April 6, 2022	Sale 115,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 94.07% Received Accrued Interest of $297.82	115,000.00	108,180.86	109,820.83	-1,639.97

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
April 12, 2022 April 13, 2022	Sale 55,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.41% Received Accrued Interest of $98.64	55,000.00	54,123.44	54,885.74	-762.30
April 12, 2022 April 13, 2022	Sale 55,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.45% Received Accrued Interest of $98.64	55,000.00	54,144.92	54,885.74	-740.82
April 19, 2022 April 20, 2022	Sale 10,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 91.05% Received Accrued Interest of $33.15	10,000.00	9,105.47	9,420.85	-315.38
April 21, 2022 April 22, 2022	Sale 80,000.00 Par Value of United States Treasury Note/Bond .875% 31 Jan 2024 @ 96.97% Received Accrued Interest of $156.63	80,000.00	77,575.00	79,597.18	-2,022.18
April 21, 2022 April 22, 2022	Sale 10,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 91.29% Received Accrued Interest of $34.19	10,000.00	9,129.29	9,420.85	-291.56
April 22, 2022 April 25, 2022	Sale 90,000.00 Par Value of United States Treasury Note/Bond .875% 31 Jan 2024 @ 96.81% Received Accrued Interest of $182.74	90,000.00	87,131.25	89,546.83	-2,415.58
April 22, 2022 April 25, 2022	Sale 45,000.00 Par Value of United States Treasury Note/Bond .875% 31 Jan 2024 @ 96.83% Received Accrued Interest of $91.37	45,000.00	43,572.65	44,773.41	-1,200.76
April 28, 2022 April 29, 2022	Sale 25,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 Mar 2027 @ 98.46% Received Accrued Interest of $49.52	25,000.00	24,616.21	24,833.14	-216.93
May 5, 2022 May 6, 2022	Sale 200,000.00 Par Value of United States Treasury Note/Bond 1.75% 15 Mar 2025 @ 96.86% Received Accrued Interest of $494.57	200,000.00	193,726.56	195,923.19	-2,196.63

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
May 10, 2022 May 11, 2022	Sale 25,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 83.30% Received Accrued Interest of $132.08	25,000.00	20,824.22	24,275.03	-3,450.81
May 10, 2022 May 11, 2022	Sale 385,000.00 Par Value of United States Treasury Note/Bond 2.625% 15 Apr 2025 @ 99.55% Received Accrued Interest of $717.93	385,000.00	383,270.51	383,180.53	89.98
May 10, 2022 May 11, 2022	Sale 240,000.00 Par Value of United States Treasury Note/Bond 2.625% 15 Apr 2025 @ 99.50% Received Accrued Interest of $447.54	240,000.00	238,800.00	238,865.81	-65.81
May 11, 2022 May 12, 2022	Sale 105,000.00 Par Value of United States Treasury Note/Bond 1.75% 15 Mar 2025 @ 97.06% Received Accrued Interest of $289.61	105,000.00	101,915.62	102,859.66	-944.04
May 11, 2022 May 12, 2022	Sale 30,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 84.66% Received Accrued Interest of $160.36	30,000.00	25,396.87	29,130.04	-3,733.17
May 17, 2022 May 18, 2022	Sale 15,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 94.54% Received Accrued Interest of $3.52	15,000.00	14,180.27	14,508.10	-327.83
May 17, 2022 May 18, 2022	Sale 5,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 Feb 2042 @ 85.75% Received Accrued Interest of $30.18	5,000.00	4,287.50	4,567.24	-279.74
May 19, 2022 May 20, 2022	Sale 35,000.00 Par Value of United States Treasury Note/Bond 2.25% 15 May 2041 @ 85.72% Received Accrued Interest of $10.70	35,000.00	30,001.56	37,242.68	-7,241.12
May 20, 2022 May 23, 2022	Sale 365,000.00 Par Value of United States Treasury Note/Bond 2.625% 15 Apr 2025 @ 99.60% Received Accrued Interest of $994.78	365,000.00	363,524.60	363,275.06	249.54

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
May 23, 2022 May 24, 2022	Sale 20,000.00 Par Value of United States Treasury Note/Bond 2.25% 15 May 2041 @ 85.47% Received Accrued Interest of $11.01	20,000.00	17,093.75	21,281.53	-4,187.78
May 24, 2022 May 25, 2022	Sale 25,000.00 Par Value of United States Treasury Note/Bond 2.25% 15 May 2041 @ 87.00% Received Accrued Interest of $15.29	25,000.00	21,750.00	26,601.91	-4,851.91
May 26, 2022 May 27, 2022	Sale 75,000.00 Par Value of United States Treasury Note/Bond 2.75% 30 Apr 2027 @ 100.05% Received Accrued Interest of $151.33	75,000.00	75,038.08	74,487.67	550.41
May 31, 2022 June 1, 2022	Sale 45,000.00 Par Value of United States Treasury Note/Bond 1.875% 28 Feb 2027 @ 96.16% Received Accrued Interest of $213.23	45,000.00	43,273.83	44,722.43	-1,448.60
May 31, 2022 June 1, 2022	Sale 55,000.00 Par Value of United States Treasury Note/Bond 2.5% 30 Apr 2024 @ 100.05% Received Accrued Interest of $119.57	55,000.00	55,030.07	54,879.81	150.26
June 2, 2022 June 3, 2022	Sale 55,000.00 Par Value of United States Treasury Note/Bond 1.875% 28 Feb 2027 @ 95.34% Received Accrued Interest of $266.22	55,000.00	52,439.06	54,660.75	-2,221.69
June 3, 2022 June 6, 2022	Sale 5,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 May 2032 @ 99.30% Received Accrued Interest of $8.59	5,000.00	4,964.85	5,007.10	-42.25
June 13, 2022 June 14, 2022	Sale 55,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 31 May 2027 USD 'Z-2027' @ 96.34% Received Accrued Interest of $55.23	55,000.00	52,984.76	54,680.26	-1,695.50
June 14, 2022 June 15, 2022	Sale 98,000.00 Par Value of United States Treasury Bill Zero 01 Sep 2022 @ 99.64%	98,000.00	97,645.40	97,658.74	-13.34
June 14, 2022 June 15, 2022	Sale 670,000.00 Par Value of United States Treasury Bill Zero 08 Sep 2022 @ 99.62%	670,000.00	667,423.01	667,575.02	-152.01

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 14, 2022 June 15, 2022	Sale 25,000.00 Par Value of United States Treasury Note/Bond 2.25% 15 May 2041 @ 80.25% Received Accrued Interest of $47.38	25,000.00	20,062.51	26,601.91	-6,539.40
June 29, 2022 June 30, 2022	Sale 80,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 May 2024 @ 98.80% Received Accrued Interest of $163.93	80,000.00	79,043.75	79,725.28	-681.53
Total Sales			**$6,611,688.04**	**$6,684,640.68**	**-$72,952.64**
Total Citadel Securities LLC 8430			**$13,277,647.02**	**$13,350,599.66**	**-$72,952.64**
Citigroup Global Markets Inc 0274					
Purchases					
June 30, 2021 July 2, 2021	Purchase 25,000.00 Par Value of Imperial Brands Finance PLC 3.125% 26 Jul 2024 @ 105.37% Paid Accrued Interest of $338.54	25,000.00	26,342.25	26,342.25	
May 6, 2021 July 14, 2021	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.6835937 %	200,000.00	201,367.19	201,367.19	
May 10, 2021 July 14, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.6796875 %	100,000.00	103,679.69	103,679.69	
May 18, 2021 July 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.1054687 %	75,000.00	77,329.10	77,329.10	
May 19, 2021 July 14, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.3398437 %	100,000.00	100,339.84	100,339.84	
May 6, 2021 July 14, 2021	Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.6835937 %	200,000.00	201,367.19	201,367.19	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 10, 2021 July 14, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.6796875 %	100,000.00	103,679.69	103,679.69	
May 18, 2021 July 14, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.1054687 %	75,000.00	77,329.10	77,329.10	
May 19, 2021 July 14, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.3398437 %	100,000.00	100,339.84	100,339.84	
May 6, 2021 July 14, 2021	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.6835937 %	200,000.00	201,367.19	201,367.19	
May 19, 2021 July 14, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.3398437 %	100,000.00	100,339.84	100,339.84	
May 10, 2021 July 14, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.6796875 %	100,000.00	103,679.69	103,679.69	
May 18, 2021 July 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.1054687 %	75,000.00	77,329.10	77,329.10	
July 14, 2021 July 15, 2021	Purchase 800,000.00 Par Value of United States Treasury Bill Zero 13 Jan 2022 @ 99.97%	800,000.00	799,797.78	799,797.78	
May 18, 2021 July 19, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @102.9648437 %	75,000.00	77,223.63	77,223.63	
May 18, 2021 July 19, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 7/15/36 @100.8125 %	100,000.00	100,812.50	100,812.50	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 18, 2021 July 19, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @102.9648437 %	75,000.00	77,223.63	77,223.63	
May 18, 2021 July 19, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @102.9648437 %	75,000.00	77,223.63	77,223.63	
June 1, 2021 July 21, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.359375 %	75,000.00	77,519.53	77,519.53	
June 1, 2021 July 21, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.359375 %	75,000.00	77,519.53	77,519.53	
June 1, 2021 July 21, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.359375 %	75,000.00	77,519.53	77,519.53	
July 22, 2021 August 2, 2021	Purchase 40,000.00 Par Value of WI Treasury Sec. 0.625% 31 Jul 2026 @ 99.51% Paid Accrued Interest of $1.36	40,000.00	39,804.73	39,804.73	
July 22, 2021 August 2, 2021	Purchase 20,000.00 Par Value of United States Treasury Note/Bond .125% 31 Jul 2023 @ 99.82% Paid Accrued Interest of $0.14	20,000.00	19,964.54	19,964.54	
June 9, 2021 August 12, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.3242187 %	100,000.00	103,324.22	103,324.22	
June 10, 2021 August 12, 2021	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.96875 %	200,000.00	201,937.50	201,937.50	
June 14, 2021 August 12, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.703125 %	100,000.00	100,703.13	100,703.13	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 14, 2021 August 12, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.1210937 %	50,000.00	51,560.55	51,560.55	
June 21, 2021 August 12, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @102.7382812 %	100,000.00	102,738.28	102,738.28	
June 21, 2021 August 12, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.328125 %	100,000.00	100,328.13	100,328.13	
June 10, 2021 August 12, 2021	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.96875 %	200,000.00	201,937.50	201,937.50	
June 14, 2021 August 12, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.703125 %	100,000.00	100,703.13	100,703.13	
June 21, 2021 August 12, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.328125 %	100,000.00	100,328.13	100,328.13	
June 9, 2021 August 12, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.3242187 %	100,000.00	103,324.22	103,324.22	
June 14, 2021 August 12, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.1210937 %	50,000.00	51,560.55	51,560.55	
June 21, 2021 August 12, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @102.7382812 %	100,000.00	102,738.28	102,738.28	
June 9, 2021 August 12, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.3242187 %	100,000.00	103,324.22	103,324.22	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 14, 2021 August 12, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.1210937 %	50,000.00	51,560.55	51,560.55	
June 21, 2021 August 12, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @102.7382812 %	100,000.00	102,738.28	102,738.28	
June 10, 2021 August 12, 2021	Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.96875 %	200,000.00	201,937.50	201,937.50	
June 14, 2021 August 12, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.703125 %	100,000.00	100,703.13	100,703.13	
June 21, 2021 August 12, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.328125 %	100,000.00	100,328.13	100,328.13	
August 12, 2021 August 13, 2021	Purchase 430,000.00 Par Value of United States Treas Bills Dtd05 Aug 2021 03 Feb 2022 @ 99.98%	430,000.00	429,906.48	429,906.48	
June 22, 2021 August 17, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of Umbs Tba 15yr Mpt 1.500% 8/15/2036 @100.6171875 %	100,000.00	100,617.19	100,617.19	
June 21, 2021 August 17, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 8/15/36 @102.59375 %	75,000.00	76,945.31	76,945.31	
June 9, 2021 August 19, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.265625 %	75,000.00	77,449.22	77,449.22	
June 9, 2021 August 19, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.265625 %	75,000.00	77,449.22	77,449.22	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 9, 2021 August 19, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.265625 %	75,000.00	77,449.22	77,449.22	
August 26, 2021 August 30, 2021	Purchase 40,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 98.98% Paid Accrued Interest of $20.38	40,000.00	39,593.75	39,593.75	
August 19, 2021 August 31, 2021	Purchase 180,000.00 Par Value of WI Treasury .125% 31 Aug 2023 @ 99.80%	180,000.00	179,634.32	179,634.32	
August 19, 2021 August 31, 2021	Purchase 95,000.00 Par Value of WI Treasury .125% 31 Aug 2023 @ 99.78%	95,000.00	94,789.77	94,789.77	
August 19, 2021 August 31, 2021	Purchase 95,000.00 Par Value of WI Treasury .125% 31 Aug 2023 @ 99.80%	95,000.00	94,807.00	94,807.00	
September 9, 2021 September 13, 2021	Purchase 25,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 102.32% Paid Accrued Interest of $39.40	25,000.00	25,581.06	25,581.06	
July 12, 2021 September 14, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.2578125 %	125,000.00	129,072.27	129,072.27	
July 19, 2021 September 14, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.7148437 %	50,000.00	51,857.42	51,857.42	
July 21, 2021 September 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.5429687 %	75,000.00	77,657.23	77,657.23	
July 12, 2021 September 14, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.2578125 %	125,000.00	129,072.27	129,072.27	
July 19, 2021 September 14, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.7148437 %	50,000.00	51,857.42	51,857.42	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
July 21, 2021 September 14, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.5429687 %	75,000.00	77,657.23	77,657.23	
July 12, 2021 September 14, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.2578125 %	125,000.00	129,072.27	129,072.27	
July 14, 2021 September 14, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @101.0820312 %	175,000.00	176,893.55	176,893.55	
July 19, 2021 September 14, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.7148437 %	50,000.00	51,857.42	51,857.42	
July 21, 2021 September 14, 2021	Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @101.3164062 %	225,000.00	227,961.91	227,961.91	
July 21, 2021 September 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.5429687 %	75,000.00	77,657.23	77,657.23	
July 26, 2021 September 21, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.53125 %	75,000.00	77,648.44	77,648.44	
July 27, 2021 September 21, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.5351562 %	75,000.00	77,651.37	77,651.37	
July 26, 2021 September 21, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.53125 %	75,000.00	77,648.44	77,648.44	
July 27, 2021 September 21, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.5351562 %	75,000.00	77,651.37	77,651.37	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
July 26, 2021 September 21, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.53125 %	75,000.00	77,648.44	77,648.44	
July 27, 2021 September 21, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.5351562 %	75,000.00	77,651.37	77,651.37	
September 22, 2021 September 24, 2021	Purchase 4,000.00 Par Value of Oracle Corp 3.95% 25 Mar 2051 @ 111.55% Paid Accrued Interest of $79.00	4,000.00	4,462.00	4,462.00	
September 22, 2021 September 24, 2021	Purchase 10,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 99.41% Paid Accrued Interest of $13.59	10,000.00	9,941.40	9,941.40	
September 23, 2021 September 27, 2021	Purchase 30,000.00 Par Value of Verizon Communications Inc 2.355% 15 Mar 2032 @ 100.07% Paid Accrued Interest of $13.74	30,000.00	30,019.50	30,019.50	
September 23, 2021 September 30, 2021	Purchase 190,000.00 Par Value of WI Treasure Sec .250% 30 Sep 2023 @ 99.95%	190,000.00	189,905.47	189,905.47	
September 23, 2021 September 30, 2021	Purchase 295,000.00 Par Value of WI Treasure Sec .250% 30 Sep 2023 @ 99.95%	295,000.00	294,838.54	294,838.54	
August 16, 2021 October 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2051 @101.2734375 %	150,000.00	151,910.16	151,910.16	
August 19, 2021 October 14, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2051 @103.6210937 %	100,000.00	103,621.09	103,621.09	
August 20, 2021 October 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2051 @103.5546875 %	75,000.00	77,666.02	77,666.02	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
August 20, 2021 October 19, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Oct 2036 @101.2539062 %	75,000.00	75,940.43	75,940.43	
October 14, 2021 October 19, 2021	Purchase 140,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 99.11% Paid Accrued Interest of $63.94	140,000.00	138,753.13	138,753.13	
August 20, 2021 October 19, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2% 25 Apr 2035 @103.2734375 %	75,000.00	77,455.08	77,455.08	
August 20, 2021 October 19, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Oct 2036 @101.2539062 %	75,000.00	75,940.43	75,940.43	
October 18, 2021 October 19, 2021	Purchase 70,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 98.57% Paid Accrued Interest of $31.97	70,000.00	69,001.95	69,001.95	
August 20, 2021 October 19, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Oct 2036 @101.2539062 %	75,000.00	75,940.43	75,940.43	
August 20, 2021 October 21, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2051 @103.3515625 %	125,000.00	129,189.45	129,189.45	
August 20, 2021 October 21, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2051 @103.3515625 %	125,000.00	129,189.45	129,189.45	
August 27, 2021 October 21, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000%15 Oct 2051 @101.7070312 %	75,000.00	76,280.27	76,280.27	
August 20, 2021 October 21, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2051 @103.3515625 %	125,000.00	129,189.45	129,189.45	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
October 21, 2021 November 1, 2021	Purchase 90,000.00 Par Value of Wi Treasury Sec 1.125% 31 Oct 2026 @ 99.45% Paid Accrued Interest of $2.80	90,000.00	89,501.84	89,501.84	
October 21, 2021 November 1, 2021	Purchase 190,000.00 Par Value of Wi Treasury Sec 0.375% 31 Oct 2023 @ 99.81% Paid Accrued Interest of $1.97	190,000.00	189,639.69	189,639.69	
October 25, 2021 November 1, 2021	Purchase 75,000.00 Par Value of Wi Treasury Sec 1.125% 31 Oct 2026 @ 99.67% Paid Accrued Interest of $2.33	75,000.00	74,753.93	74,753.93	
October 27, 2021 November 3, 2021	Purchase 25,000.00 Par Value of Citigroup Inc 1.281% 03 Nov 2025 @ 100.00%	25,000.00	25,000.00	25,000.00	
September 7, 2021 November 10, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.3984375 %	50,000.00	51,699.22	51,699.22	
September 20, 2021 November 10, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.4765625 %	125,000.00	129,345.70	129,345.70	
September 7, 2021 November 10, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.3984375 %	50,000.00	51,699.22	51,699.22	
September 7, 2021 November 10, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.3984375 %	50,000.00	51,699.22	51,699.22	
September 20, 2021 November 10, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.4765625 %	125,000.00	129,345.70	129,345.70	
September 20, 2021 November 10, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.4765625 %	125,000.00	129,345.70	129,345.70	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
September 9, 2021 November 10, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @101.1367187 %	50,000.00	50,568.36	50,568.36	
September 20, 2021 November 10, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @100.9414062 %	100,000.00	100,941.41	100,941.41	
September 20, 2021 November 10, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @100.9570312 %	150,000.00	151,435.55	151,435.55	
September 15, 2021 November 16, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000%15 Nov 2036 @103.4296875 %	75,000.00	77,572.27	77,572.27	
September 24, 2021 November 18, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2051 @102.8164062 %	125,000.00	128,520.51	128,520.51	
September 24, 2021 November 18, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2051 @102.8164062 %	125,000.00	128,520.51	128,520.51	
September 27, 2021 November 18, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30yr Mpt 2.000%15 Nov 50 @101.1835937 %	50,000.00	50,591.80	50,591.80	
September 24, 2021 November 18, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2051 @102.8164062 %	125,000.00	128,520.51	128,520.51	
November 17, 2021 November 19, 2021	Purchase 70,000.00 Par Value of Nationwide Building Society Variable 3.766% 08 Mar 2024 @ 103.60% Paid Accrued Interest of $519.92	70,000.00	72,517.90	72,517.90	
November 19, 2021 November 23, 2021	Purchase 15,000.00 Par Value of Verizon Communications Inc 2.355% 15 Mar 2032 @ 98.55% Paid Accrued Interest of $61.82	15,000.00	14,781.75	14,781.75	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
November 19, 2021 November 30, 2021	Purchase 70,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 0% NTS 30 Nov 2023 USD 'BK-2023' @ 99.91%	70,000.00	69,937.33	69,937.33	
November 18, 2021 November 30, 2021	Purchase 70,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 0% NTS 30 Nov 2023 USD 'BK-2023' @ 99.92%	70,000.00	69,945.14	69,945.14	
November 18, 2021 November 30, 2021	Purchase 20,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 0% NTS 30 Nov 2023 USD 'BK-2023' @ 99.92%	20,000.00	19,984.49	19,984.49	
November 23, 2021 November 30, 2021	Purchase 75,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 0.5% NTS 30 Nov 2023 USD 'BK-2023' @ 99.75%	75,000.00	74,812.50	74,812.50	
November 30, 2021 December 1, 2021	Purchase 75,000.00 Par Value of United States Treasury Note/Bond .5% 30 Nov 2023 @ 99.89% Paid Accrued Interest of $1.03	75,000.00	74,915.04	74,915.04	
October 6, 2021 December 13, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.609375 %	50,000.00	51,304.69	51,304.69	
October 12, 2021 December 13, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.1875 %	50,000.00	51,093.75	51,093.75	
October 20, 2021 December 13, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.203125 %	50,000.00	51,101.56	51,101.56	
October 21, 2021 December 13, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.0195312 %	75,000.00	76,514.65	76,514.65	
October 6, 2021 December 13, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.609375 %	50,000.00	51,304.69	51,304.69	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
October 12, 2021 December 13, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.1875 %	50,000.00	51,093.75	51,093.75	
October 20, 2021 December 13, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.203125 %	50,000.00	51,101.56	51,101.56	
October 21, 2021 December 13, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.0195312 %	75,000.00	76,514.65	76,514.65	
October 6, 2021 December 13, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.609375 %	50,000.00	51,304.69	51,304.69	
October 12, 2021 December 13, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.1875 %	50,000.00	51,093.75	51,093.75	
October 20, 2021 December 13, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.203125 %	50,000.00	51,101.56	51,101.56	
October 21, 2021 December 13, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.0195312 %	75,000.00	76,514.65	76,514.65	
October 13, 2021 December 13, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2051 @99.578125 %	125,000.00	124,472.66	124,472.66	
October 18, 2021 December 13, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2051 @99.4296875 %	125,000.00	124,287.11	124,287.11	
December 14, 2021 December 16, 2021	Purchase 135,000.00 Par Value of United States Treasury Bill Zero 16 Jun 2022 @ 99.94%	135,000.00	134,917.42	134,917.42	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
October 25, 2021 December 20, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500%15 Dec 50 @102.3164062 %	75,000.00	76,737.30	76,737.30	
December 23, 2021 December 31, 2021	Purchase 80,000.00 Par Value of WI Treasury Sec 0.625% 31 Dec 2023 @ 100.01%	80,000.00	80,010.58	80,010.58	
December 23, 2021 December 31, 2021	Purchase 75,000.00 Par Value of WI Treasury Sec 0.625% 31 Dec 2023 @ 100.03%	75,000.00	75,019.58	75,019.58	
December 27, 2021 December 31, 2021	Purchase 60,000.00 Par Value of WI Treasury Sec 0.625% 31 Dec 2023 @ 99.96%	60,000.00	59,975.76	59,975.76	
January 3, 2022 January 4, 2022	Purchase 5,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 98.27% Paid Accrued Interest of $12.95	5,000.00	4,913.28	4,913.28	
January 3, 2022 January 4, 2022	Purchase 50,000.00 Par Value of United States Treasury Note/Bond .75% 31 Dec 2023 @ 99.95% Paid Accrued Interest of $4.14	50,000.00	49,976.57	49,976.57	
January 4, 2022 January 5, 2022	Purchase 25,000.00 Par Value of United States Treasury Note/Bond .75% 31 Dec 2023 @ 99.98% Paid Accrued Interest of $2.59	25,000.00	24,995.12	24,995.12	
January 5, 2022 January 6, 2022	Purchase 40,000.00 Par Value of United States Treasury Note/Bond .75% 31 Dec 2023 @ 99.90% Paid Accrued Interest of $4.97	40,000.00	39,960.94	39,960.94	
October 28, 2021 January 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.2070312 %	100,000.00	102,207.03	102,207.03	
November 3, 2021 January 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.2070312 %	50,000.00	51,103.52	51,103.52	
October 28, 2021 January 13, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.2070312 %	100,000.00	102,207.03	102,207.03	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
November 3, 2021 January 13, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.2070312 %	50,000.00	51,103.52	51,103.52	
October 27, 2021 January 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/52 @99.5351562 %	50,000.00	49,767.58	49,767.58	
November 1, 2021 January 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/52 @99.5664062 %	150,000.00	149,349.61	149,349.61	
October 28, 2021 January 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.2070312 %	100,000.00	102,207.03	102,207.03	
November 3, 2021 January 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.2070312 %	50,000.00	51,103.52	51,103.52	
November 4, 2021 January 20, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 1/15/51 @102.5703125 %	75,000.00	76,927.73	76,927.73	
November 4, 2021 January 20, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 1/15/51 @102.5507812 %	50,000.00	51,275.39	51,275.39	
November 4, 2021 January 20, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 1/15/51 @102.5703125 %	75,000.00	76,927.73	76,927.73	
November 4, 2021 January 20, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 1/15/51 @102.5507812 %	50,000.00	51,275.39	51,275.39	
November 4, 2021 January 20, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 1/15/52 @102.5703125 %	75,000.00	76,927.73	76,927.73	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
November 4, 2021 January 20, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 1/15/52 @102.5507812 %	50,000.00	51,275.39	51,275.39	
January 18, 2022 January 25, 2022	Purchase 25,000.00 Par Value of Citigroup Inc 3.057% 25 Jan 2033 @ 100.00%	25,000.00	25,000.00	25,000.00	
January 24, 2022 January 31, 2022	Purchase 85,000.00 Par Value of United States Treasury Note/Bond 1.5% 31 Jan 2027 @ 99.83%	85,000.00	84,859.56	84,859.56	
January 26, 2022 January 31, 2022	Purchase 180,000.00 Par Value of United States Treasury Note/Bond 1.5% 31 Jan 2027 @ 99.60%	180,000.00	179,282.81	179,282.81	
January 26, 2022 January 31, 2022	Purchase 130,000.00 Par Value of United States Treasury Note/Bond 1.5% 31 Jan 2027 @ 99.60%	130,000.00	129,482.03	129,482.03	
January 26, 2022 January 31, 2022	Purchase 85,000.00 Par Value of United States Treasury Note/Bond 1.5% 31 Jan 2027 @ 99.66%	85,000.00	84,707.81	84,707.81	
January 27, 2022 January 31, 2022	Purchase 5,000.00 Par Value of Citigroup Inc 3.057% 25 Jan 2033 @ 100.74% Paid Accrued Interest of $2.55	5,000.00	5,037.15	5,037.15	
February 4, 2022 February 8, 2022	Purchase 15,000.00 Par Value of Citigroup Inc Variable 2.561% 01 May 2032 @ 95.69% Paid Accrued Interest of $103.51	15,000.00	14,352.75	14,352.75	
December 10, 2021 February 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.8359375 %	100,000.00	101,835.94	101,835.94	
December 20, 2021 February 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @102.0820312 %	100,000.00	102,082.03	102,082.03	
December 20, 2021 February 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 2/15/48 @103.5820312 %	50,000.00	51,791.02	51,791.02	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
December 10, 2021 February 14, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.8359375 %	100,000.00	101,835.94	101,835.94	
December 20, 2021 February 14, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @102.0820312 %	100,000.00	102,082.03	102,082.03	
December 20, 2021 February 14, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 2/15/48 @103.5820312 %	50,000.00	51,791.02	51,791.02	
December 9, 2021 February 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/52 @99.390625 %	100,000.00	99,390.63	99,390.63	
December 13, 2021 February 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/52 @99.640625 %	100,000.00	99,640.63	99,640.63	
December 10, 2021 February 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @101.8359375 %	100,000.00	101,835.94	101,835.94	
December 20, 2021 February 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @102.0820312 %	100,000.00	102,082.03	102,082.03	
December 20, 2021 February 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 2/15/48 @103.5820312 %	50,000.00	51,791.02	51,791.02	
February 11, 2022 February 15, 2022	Purchase 5,000.00 Par Value of Shell International Finance BV 4% 10 May 2046 @ 106.83% Paid Accrued Interest of $52.78	5,000.00	5,341.50	5,341.50	
December 22, 2021 February 17, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 2/15/36 @102.2851562 %	50,000.00	51,142.58	51,142.58	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
December 22, 2021 February 17, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 2/15/36 @102.2851562 %	50,000.00	51,142.58	51,142.58	
December 21, 2021 February 17, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 2/15/37 @100.15625 %	25,000.00	25,039.06	25,039.06	
December 22, 2021 February 17, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 2/15/37 @102.2851562 %	50,000.00	51,142.58	51,142.58	
February 16, 2022 February 18, 2022	Purchase 10,000.00 Par Value of Citigroup Inc 3.07% 24 Feb 2028 @ 100.00%	10,000.00	10,000.00	10,000.00	
December 28, 2021 February 22, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 2/15/51 @102.3632812 %	125,000.00	127,954.10	127,954.10	
February 17, 2022 February 22, 2022	Purchase 27,000.00 Par Value of Virginia Electric and Power Co 2.45% 15 Dec 2050 @ 81.65% Paid Accrued Interest of $123.11	27,000.00	22,046.58	22,046.58	
February 17, 2022 February 22, 2022	Purchase 10,000.00 Par Value of Amgen Inc 4.4% 22 Feb 2062 @ 99.38%	10,000.00	9,938.40	9,938.40	
December 28, 2021 February 22, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 2/15/51 @102.3632812 %	125,000.00	127,954.10	127,954.10	
December 27, 2021 February 22, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000% 2/15/52 @100.8125 %	50,000.00	50,406.25	50,406.25	
December 28, 2021 February 22, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 2/15/51 @102.3632812 %	125,000.00	127,954.10	127,954.10	
February 17, 2022 February 28, 2022	Purchase 160,000.00 Par Value of US Treasury Notes 1.375% 29 Feb 2024 @ 99.70%	160,000.00	159,522.74	159,522.74	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
February 17, 2022 February 28, 2022	Purchase 160,000.00 Par Value of US Treasury Notes 1.375% 29 Feb 2024 @ 99.95%	160,000.00	159,915.22	159,915.22	
February 23, 2022 February 28, 2022	Purchase 135,000.00 Par Value of US Treasury Notes 1.375% 29 Feb 2024 @ 99.82%	135,000.00	134,752.15	134,752.15	
February 17, 2022 February 28, 2022	Reversal of Purchase 160,000.00 Par Value of US Treasury Notes 1.375% 29 Feb 2024 @ 99.70%	160,000.00	159,522.74	159,522.74	
March 2, 2022 March 9, 2022	Purchase 10,000.00 Par Value of HCA Inc 4.625% 15 Mar 2052 @ 99.90%	10,000.00	9,990.20	9,990.20	
March 8, 2022 March 9, 2022	Purchase 120,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 99.82% Paid Accrued Interest of $44.02	120,000.00	119,779.69	119,779.69	
March 9, 2022 March 11, 2022	Purchase 15,000.00 Par Value of HSBC Holdings Plc 2.804% 24 May 2032 @ 92.07% Paid Accrued Interest of $125.01	15,000.00	13,810.20	13,810.20	
January 12, 2022 March 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @100.109375 %	100,000.00	100,109.38	100,109.38	
January 19, 2022 March 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.27734375 %	100,000.00	99,277.34	99,277.34	
January 25, 2022 March 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.671875 %	75,000.00	74,753.91	74,753.91	
February 1, 2022 March 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @101.7734375 %	50,000.00	50,886.72	50,886.72	
January 12, 2022 March 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @100.109375 %	100,000.00	100,109.38	100,109.38	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
January 19, 2022 March 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.27734375 %	100,000.00	99,277.34	99,277.34	
January 25, 2022 March 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.671875 %	75,000.00	74,753.91	74,753.91	
January 31, 2022 March 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @97.25 %	150,000.00	145,875.00	145,875.00	
January 12, 2022 March 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @97.765625 %	150,000.00	146,648.44	146,648.44	
January 21, 2022 March 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @97.2109375 %	75,000.00	72,908.20	72,908.20	
February 1, 2022 March 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @101.7734375 %	50,000.00	50,886.72	50,886.72	
January 12, 2022 March 14, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @100.109375 %	100,000.00	100,109.38	100,109.38	
January 19, 2022 March 14, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.27734375 %	100,000.00	99,277.34	99,277.34	
January 25, 2022 March 14, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.671875 %	75,000.00	74,753.91	74,753.91	
February 1, 2022 March 14, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @101.7734375 %	50,000.00	50,886.72	50,886.72	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 14, 2022 March 15, 2022	Purchase 65,000.00 Par Value of United States Treasury Note/Bond 1.875% 28 Feb 2027 @ 99.34% Paid Accrued Interest of $49.68	65,000.00	64,568.36	64,568.36	
January 27, 2022 March 17, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of Umbs Tba 15yr Mpt 2.000% 3/15/36 @100.109375 %	50,000.00	50,054.69	50,054.69	
March 10, 2022 March 17, 2022	Purchase 30,000.00 Par Value of Citigroup Inc Variable 3.785% 17 Mar 2033 @ 100.00%	30,000.00	30,000.00	30,000.00	
January 27, 2022 March 17, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of Umbs Tba 15yr Mpt 2.000% 3/15/36 @100.109375 %	50,000.00	50,054.69	50,054.69	
January 28, 2022 March 17, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 3/15/37 @98.1796875 %	25,000.00	24,544.92	24,544.92	
January 27, 2022 March 17, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of Umbs Tba 15yr Mpt 2.000% 3/15/36 @100.109375 %	50,000.00	50,054.69	50,054.69	
February 8, 2022 March 21, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 3/15/51 @99.53125 %	125,000.00	124,414.06	124,414.06	
March 17, 2022 March 21, 2022	Purchase 45,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 99.18% Paid Accrued Interest of $38.52	45,000.00	44,629.10	44,629.10	
February 8, 2022 March 21, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 3/15/51 @99.53125 %	125,000.00	124,414.06	124,414.06	
February 4, 2022 March 21, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000% 3/15/52 @97.734375 %	50,000.00	48,867.19	48,867.19	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
February 8, 2022 March 21, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 3/15/51 @99.53125 %	125,000.00	124,414.06	124,414.06	
March 21, 2022 March 22, 2022	Purchase 141,000.00 Par Value of United States Treasury Note/Bond 1.75% 15 Mar 2025 @ 98.43% Paid Accrued Interest of $46.94	141,000.00	138,780.35	138,780.35	
March 24, 2022 March 31, 2022	Purchase 80,000.00 Par Value of Wi Treasury Sec 2.125% 31 Mar 2024 @ 100.07%	80,000.00	80,056.37	80,056.37	
March 24, 2022 March 31, 2022	Purchase 45,000.00 Par Value of Wi Treasury Sec 2.125% 31 Mar 2024 @ 100.09%	45,000.00	45,041.78	45,041.78	
April 1, 2022 April 4, 2022	Purchase 59,000.00 Par Value of United States Treasury Note/Bond 1.75% 15 Mar 2025 @ 97.51% Paid Accrued Interest of $56.11	59,000.00	57,529.61	57,529.61	
April 6, 2022 April 8, 2022	Purchase 15,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 93.64% Paid Accrued Interest of $40.40	15,000.00	14,046.68	14,046.68	
April 8, 2022 April 11, 2022	Purchase 10,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 92.83% Paid Accrued Interest of $28.49	10,000.00	9,282.81	9,282.81	
February 24, 2022 April 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.51171875 %	150,000.00	146,267.58	146,267.58	
March 1, 2022 April 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @101.3632812 %	125,000.00	126,704.10	126,704.10	
March 2, 2022 April 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @98.21875 %	125,000.00	122,773.44	122,773.44	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
April 11, 2022 April 13, 2022	Purchase 8,000.00 Par Value of Magallanes Inc 5.141% 15 Mar 2052 @ 96.22% Paid Accrued Interest of $31.99	8,000.00	7,697.76	7,697.76	
February 24, 2022 April 13, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.51171875 %	150,000.00	146,267.58	146,267.58	
March 1, 2022 April 13, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @101.3632812 %	125,000.00	126,704.10	126,704.10	
March 2, 2022 April 13, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @98.21875 %	125,000.00	122,773.44	122,773.44	
February 24, 2022 April 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.51171875 %	150,000.00	146,267.58	146,267.58	
March 2, 2022 April 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @98.21875 %	125,000.00	122,773.44	122,773.44	
March 1, 2022 April 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @101.36328125 %	125,000.00	126,704.10	126,704.10	
February 28, 2022 April 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @95.69921875 %	75,000.00	71,774.41	71,774.41	
March 1, 2022 April 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @96.51953125 %	75,000.00	72,389.65	72,389.65	
March 2, 2022 April 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @95.828125 %	100,000.00	95,828.13	95,828.13	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
April 12, 2022 April 14, 2022	Purchase 50,000.00 Par Value of Bank of America Corp Variable 2.687% 22 Apr 2032 @ 88.06% Paid Accrued Interest of $641.89	50,000.00	44,028.50	44,028.50	
March 1, 2022 April 18, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 4/15/35 @99.734375 %	25,000.00	24,933.59	24,933.59	
April 7, 2022 April 18, 2022	Purchase 450,000.00 Par Value of Wi Treasury Sec 2.625% 15 Apr 2025 @ 99.86% Paid Accrued Interest of $96.82	450,000.00	449,379.57	449,379.57	
March 1, 2022 April 18, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 4/15/35 @99.734375 %	25,000.00	24,933.59	24,933.59	
March 1, 2022 April 18, 2022	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 4/15/35 @99.734375 %	25,000.00	24,933.59	24,933.59	
March 3, 2022 April 21, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 4/15/52 @99.45703125 %	125,000.00	124,321.29	124,321.29	
March 3, 2022 April 21, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 4/15/52 @99.45703125 %	125,000.00	124,321.29	124,321.29	
March 3, 2022 April 21, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000% 4/15/52 @97.2890625 %	50,000.00	48,644.53	48,644.53	
March 3, 2022 April 21, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 4/15/52 @99.45703125 %	125,000.00	124,321.29	124,321.29	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
April 21, 2022 April 25, 2022	Purchase 5,000.00 Par Value of American Campus Communities Operating Partnership LP 2.85% 01 Feb 2030 @ 95.05% Paid Accrued Interest of $33.25	5,000.00	4,752.45	4,752.45	
April 21, 2022 May 2, 2022	Purchase 175,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 30 Apr 2027 USD @ 99.51% Paid Accrued Interest of $27.34	175,000.00	174,148.19	174,148.19	
April 26, 2022 May 2, 2022	Purchase 100,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 30 Apr 2027 USD @ 99.85% Paid Accrued Interest of $14.95	100,000.00	99,845.96	99,845.96	
April 21, 2022 May 2, 2022	Purchase 175,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 30 Apr 2027 USD @ 98.94% Paid Accrued Interest of $26.15	175,000.00	173,140.02	173,140.02	
April 25, 2022 May 2, 2022	Purchase 70,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 30 Apr 2027 USD @ 99.47% Paid Accrued Interest of $10.46	70,000.00	69,627.88	69,627.88	
April 21, 2022 May 2, 2022	Reversal of Purchase 175,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 30 Apr 2027 USD @ 99.51% Paid Accrued Interest of $27.34	175,000.00	174,148.19	174,148.19	
May 4, 2022 May 6, 2022	Purchase 5,000.00 Par Value of VICI Properties LP / VICI Note Co Inc 3.875% 15 Feb 2029 @ 90.18% Paid Accrued Interest of $43.59	5,000.00	4,509.20	4,509.20	
May 6, 2022 May 10, 2022	Purchase 5,000.00 Par Value of VICI Properties LP / VICI Note Co Inc 3.875% 15 Feb 2029 @ 89.55% Paid Accrued Interest of $45.75	5,000.00	4,477.55	4,477.55	
March 17, 2022 May 12, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.5703125 %	50,000.00	46,785.16	46,785.16	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 23, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.515625 %	75,000.00	71,636.72	71,636.72	
March 23, 2022 May 12, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.6171875 %	50,000.00	47,808.59	47,808.59	
March 28, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @96.60546875 %	75,000.00	72,454.10	72,454.10	
March 29, 2022 May 12, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.109375 %	100,000.00	92,109.38	92,109.38	
April 6, 2022 May 12, 2022	Purchase 225,000.00 Par Value 225,000.00 Current Face of FNMA TBA 30YR MPT 3.500% 5/15/48 @98.546875 %	225,000.00	221,730.47	221,730.47	
May 11, 2022 May 12, 2022	Purchase 230,000.00 Par Value of United States Of Amer Treas Bills 0% T-Bill 03 Nov 2022 USD @ 99.35%	230,000.00	228,506.28	228,506.28	
March 23, 2022 May 12, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.515625 %	75,000.00	71,636.72	71,636.72	
March 23, 2022 May 12, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.6171875 %	50,000.00	47,808.59	47,808.59	
March 23, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.515625 %	75,000.00	71,636.72	71,636.72	
March 23, 2022 May 12, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.6171875 %	50,000.00	47,808.59	47,808.59	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 28, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @96.60546875 %	75,000.00	72,454.10	72,454.10	
April 6, 2022 May 12, 2022	Purchase 225,000.00 Par Value 225,000.00 Current Face of FNMA TBA 30YR MPT 3.500% 5/15/48 @98.546875 %	225,000.00	221,730.47	221,730.47	
March 28, 2022 May 12, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @96.60546875 %	75,000.00	72,454.10	72,454.10	
April 6, 2022 May 12, 2022	Reversal of Purchase 225,000.00 Par Value 225,000.00 Current Face of FNMA TBA 30YR MPT 3.500% 5/15/48 @98.546875 %	225,000.00	221,730.47	221,730.47	
March 17, 2022 May 12, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.5703125 %	50,000.00	46,785.16	46,785.16	
March 29, 2022 May 12, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.109375 %	100,000.00	92,109.38	92,109.38	
March 17, 2022 May 12, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.5703125 %	50,000.00	46,785.16	46,785.16	
March 29, 2022 May 12, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.109375 %	100,000.00	92,109.38	92,109.38	
May 11, 2022 May 13, 2022	Purchase 25,000.00 Par Value of Bank of America Corp Variable 2.592% 29 Apr 2031 @ 86.09% Paid Accrued Interest of $25.20	25,000.00	21,522.00	21,522.00	
May 9, 2022 May 16, 2022	Purchase 70,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 May 2032 USD 'C-2032' @ 97.96% Paid Accrued Interest of $5.47	70,000.00	68,571.65	68,571.65	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
April 1, 2022 May 17, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15yr MPT 2.000% 5/15/35 @96.55859375 %	25,000.00	24,139.65	24,139.65	
April 1, 2022 May 17, 2022	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15yr MPT 2.000% 5/15/35 @96.55859375 %	25,000.00	24,139.65	24,139.65	
April 1, 2022 May 17, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15yr MPT 2.000% 5/15/35 @96.55859375 %	25,000.00	24,139.65	24,139.65	
April 11, 2022 May 19, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 5/15/2051 @94.37890625 %	125,000.00	117,973.63	117,973.63	
April 11, 2022 May 19, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 5/15/2051 @94.37890625 %	125,000.00	117,973.63	117,973.63	
April 11, 2022 May 19, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 5/15/2051 @94.37890625 %	125,000.00	117,973.63	117,973.63	
May 19, 2022 May 20, 2022	Purchase 35,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 81.67% Paid Accrued Interest of $9.51	35,000.00	28,586.02	28,586.02	
May 19, 2022 May 23, 2022	Purchase 20,000.00 Par Value of Goldman Sachs Group Inc/The Variable 2.65% 21 Oct 2032 @ 83.92% Paid Accrued Interest of $47.11	20,000.00	16,783.20	16,783.20	
May 17, 2022 May 24, 2022	Purchase 15,000.00 Par Value of Citigroup Inc Variable 4.91% 24 May 2033 @ 100.00%	15,000.00	15,000.00	15,000.00	
May 19, 2022 May 31, 2022	Purchase 145,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 31 May 2027 USD 'Z-2027' @ 99.11%	145,000.00	143,709.93	143,709.93	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 26, 2022 May 31, 2022	Purchase 110,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 31 May 2027 USD 'Z-2027' @ 99.72%	110,000.00	109,690.63	109,690.63	
June 2, 2022 June 6, 2022	Purchase 15,000.00 Par Value of Piedmont Operating Partnership LP 2.75% 01 Apr 2032 @ 80.52% Paid Accrued Interest of $74.48	15,000.00	12,078.15	12,078.15	
April 25, 2022 June 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @88.44921875 %	100,000.00	88,449.22	88,449.22	
April 25, 2022 June 13, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @88.44921875 %	100,000.00	88,449.22	88,449.22	
April 25, 2022 June 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @88.44921875 %	100,000.00	88,449.22	88,449.22	
May 3, 2022 June 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @87.5625 %	75,000.00	65,671.88	65,671.88	
May 2, 2022 June 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @90.453125 %	125,000.00	113,066.41	113,066.41	
May 4, 2022 June 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @90.30859375 %	50,000.00	45,154.30	45,154.30	
May 4, 2022 June 13, 2022	Purchase 275,000.00 Par Value 275,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 6/15/48 @93.578125 %	275,000.00	257,339.84	257,339.84	
June 14, 2022 June 16, 2022	Purchase 15,000.00 Par Value of Citigroup Inc Variable 3.785% 17 Mar 2033 @ 88.33% Paid Accrued Interest of $140.36	15,000.00	13,249.35	13,249.35	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 6, 2022 June 22, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 6/15/52 @91.78515625 %	125,000.00	114,731.45	114,731.45	
June 27, 2022 June 29, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of Credit Suisse Mortgage Capital Certificates 2019-ICE4 CSMC 2019-ICE4 C Flt 15 May 2036 @97.625 % Paid Accrued Interest of $107.10	100,000.00	97,625.00	97,625.00	
Total Purchases			**$26,462,861.43**	**$26,462,861.43**	**$0.00**
Sales					
June 9, 2021 July 14, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.546875 %	100,000.00	103,546.88	103,265.68	281.20
June 10, 2021 July 14, 2021	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @101.1875 %	200,000.00	202,375.00	201,372.30	1,002.70
June 14, 2021 July 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3222656 %	50,000.00	51,661.13	51,632.84	28.29
June 21, 2021 July 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @102.9335937 %	50,000.00	51,466.80	51,632.84	-166.04
June 21, 2021 July 14, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.5253906 %	100,000.00	100,525.39	100,686.15	-160.76
June 9, 2021 July 14, 2021	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.546875 %	100,000.00	103,546.88	103,265.68	-281.20
June 10, 2021 July 14, 2021	Reversal of Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @101.1875 %	200,000.00	202,375.00	201,372.30	-1,002.70

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 14, 2021 July 14, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3222656 %	50,000.00	51,661.13	51,632.84	-28.29
June 21, 2021 July 14, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @102.9335937 %	50,000.00	51,466.80	51,632.84	166.04
June 21, 2021 July 14, 2021	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.5253906 %	100,000.00	100,525.39	100,686.15	160.76
June 21, 2021 July 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @102.9335937 %	50,000.00	51,466.80	51,654.21	-187.41
June 14, 2021 July 14, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.9121093 %	100,000.00	100,912.11	100,747.77	164.34
June 21, 2021 July 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @102.9335937 %	50,000.00	51,466.80	51,612.13	-145.33
June 10, 2021 July 14, 2021	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @101.1875 %	200,000.00	202,375.00	201,138.02	1,236.98
June 21, 2021 July 14, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.5253906 %	100,000.00	100,525.39	100,569.01	-43.62
June 9, 2021 July 14, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.546875 %	100,000.00	103,546.88	103,433.59	113.29
June 14, 2021 July 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3222656 %	50,000.00	51,661.13	51,716.80	-55.67

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 21, 2021 July 19, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @102.7246093 %	75,000.00	77,043.46	77,271.44	-227.98
June 22, 2021 July 19, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 7/15/36 @100.7832031 %	100,000.00	100,783.20	100,812.50	-29.30
June 21, 2021 July 19, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @102.7246093 %	75,000.00	77,043.46	77,223.63	-180.17
June 21, 2021 July 19, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @102.7246093 %	75,000.00	77,043.46	77,271.44	227.98
June 9, 2021 July 21, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.4492187 %	75,000.00	77,586.91	77,482.42	104.49
June 9, 2021 July 21, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.4492187 %	75,000.00	77,586.91	77,519.53	67.38
June 9, 2021 July 21, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.4492187 %	75,000.00	77,586.91	77,482.42	-104.49
July 22, 2021 July 23, 2021	Sale 25,000.00 Par Value of United States Treasury Note/Bond .125% 30 Apr 2023 @ 99.91% Received Accrued Interest of $7.13	25,000.00	24,976.57	24,979.54	-2.97
July 22, 2021 July 23, 2021	Sale 40,000.00 Par Value of United States Treasury Note/Bond .75% 30 Apr 2026 @ 100.29% Received Accrued Interest of $68.48	40,000.00	40,115.62	39,823.93	291.69
July 12, 2021 August 12, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.4726562 %	125,000.00	129,340.82	129,003.37	337.45

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
July 14, 2021 August 12, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.2949218 %	175,000.00	177,266.11	176,174.09	1,092.02
July 19, 2021 August 12, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.9277343 %	50,000.00	51,963.87	51,601.35	362.52
July 21, 2021 August 12, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.7558593 %	75,000.00	77,816.89	77,402.02	414.87
July 21, 2021 August 12, 2021	Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5253906 %	225,000.00	228,432.13	226,509.55	1,922.58
July 14, 2021 August 12, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.2949218 %	175,000.00	177,266.11	176,298.83	967.28
July 21, 2021 August 12, 2021	Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5253906 %	225,000.00	228,432.13	226,669.93	1,762.20
July 12, 2021 August 12, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.4726562 %	125,000.00	129,340.82	128,811.53	529.29
July 19, 2021 August 12, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.9277343 %	50,000.00	51,963.87	51,524.61	439.26
July 21, 2021 August 12, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.7558593 %	75,000.00	77,816.89	77,286.91	529.98
July 12, 2021 August 12, 2021	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.4726562 %	125,000.00	129,340.82	129,003.37	-337.45

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
July 19, 2021 August 12, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.9277343 %	50,000.00	51,963.87	51,601.35	-362.52
July 21, 2021 August 12, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.7558593 %	75,000.00	77,816.89	77,402.02	-414.87
July 14, 2021 August 12, 2021	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.2949218 %	175,000.00	177,266.11	176,174.09	-1,092.02
July 21, 2021 August 12, 2021	Reversal of Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5253906 %	225,000.00	228,432.13	226,509.55	-1,922.58
August 16, 2021 August 18, 2021	Sale 20,000.00 Par Value of Alimentation Couche-Tard Inc 3.8% 25 Jan 2050 @ 109.72% Received Accrued Interest of $48.56	20,000.00	21,943.60	20,213.46	1,730.14
July 26, 2021 August 19, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.7324218 %	75,000.00	77,799.32	77,400.01	399.31
July 27, 2021 August 19, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.7363281 %	75,000.00	77,802.25	77,400.00	402.25
July 26, 2021 August 19, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.7324218 %	75,000.00	77,799.32	77,449.22	350.10
July 27, 2021 August 19, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.7363281 %	75,000.00	77,802.25	77,367.19	435.06
July 26, 2021 August 19, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.7324218 %	75,000.00	77,799.32	77,400.01	-399.31

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
July 27, 2021 August 19, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.7363281 %	75,000.00	77,802.25	77,400.00	-402.25
August 19, 2021 August 20, 2021	Sale 205,000.00 Par Value of United States Treas Nts 0.125% 31 May 2023 @ 99.89% Received Accrued Interest of $56.71	205,000.00	204,775.78	204,868.52	-92.74
August 19, 2021 August 20, 2021	Sale 105,000.00 Par Value of United States Treas Nts 0.125% 31 May 2023 @ 99.89% Received Accrued Interest of $29.05	105,000.00	104,885.15	104,932.65	-47.50
August 19, 2021 August 20, 2021	Sale 105,000.00 Par Value of United States Treas Nts 0.125% 31 May 2023 @ 99.88% Received Accrued Interest of $29.05	105,000.00	104,868.75	104,932.66	-63.91
August 26, 2021 August 30, 2021	Sale 45,000.00 Par Value of Verizon Communications Inc 2.55% 21 Mar 2031 @ 102.74% Received Accrued Interest of $503.62	45,000.00	46,231.66	44,849.42	1,382.24
September 7, 2021 September 8, 2021	Sale 5,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 May 2051 @ 108.88% Received Accrued Interest of $37.43	5,000.00	5,443.75	5,194.29	249.46
August 19, 2021 September 14, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.8203125 %	100,000.00	103,820.31	103,489.65	330.66
August 20, 2021 September 14, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.75 %	75,000.00	77,812.50	77,617.24	195.26
August 19, 2021 September 14, 2021	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.8203125 %	100,000.00	103,820.31	103,489.65	-330.66
August 20, 2021 September 14, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.75 %	75,000.00	77,812.50	77,617.24	-195.26

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
August 16, 2021 September 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @101.4628906 %	150,000.00	152,194.34	152,042.58	151.76
August 19, 2021 September 14, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.8203125 %	100,000.00	103,820.31	103,489.66	330.65
August 20, 2021 September 14, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.75 %	75,000.00	77,812.50	77,617.24	195.26
August 20, 2021 September 16, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2% 15 Sep 2035 @103.4296875 %	75,000.00	77,572.27	77,648.44	-76.17
August 20, 2021 September 16, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 9/15/36 @101.4199218 %	75,000.00	76,064.94	76,160.16	-95.22
September 16, 2021 September 17, 2021	Sale 40,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 99.27% Received Accrued Interest of $44.84	40,000.00	39,709.37	39,621.51	87.86
August 20, 2021 September 21, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.5390625 %	125,000.00	129,423.83	129,382.50	41.33
August 20, 2021 September 21, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.5390625 %	125,000.00	129,423.83	129,416.51	7.32
August 27, 2021 September 21, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30Yr MPT 2.000% 9/15/50 @101.8847656 %	75,000.00	76,413.57	76,511.72	-98.15
August 20, 2021 September 21, 2021	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.5390625 %	125,000.00	129,423.83	129,382.50	-41.33

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
September 20, 2021 September 21, 2021	Sale 25,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 99.38% Received Accrued Interest of $31.42	25,000.00	24,844.73	24,763.44	81.29
September 22, 2021 September 24, 2021	Sale 10,000.00 Par Value of Oracle Corp 2.875% 25 Mar 2031 @ 104.99% Received Accrued Interest of $143.75	10,000.00	10,498.90	9,984.50	514.40
September 23, 2021 September 24, 2021	Sale 215,000.00 Par Value of United States Treasury Note/Bond .125% 30 Jun 2023 @ 99.84% Received Accrued Interest of $62.81	215,000.00	214,664.06	214,484.69	179.37
September 23, 2021 September 24, 2021	Sale 335,000.00 Par Value of United States Treasury Note/Bond .125% 30 Jun 2023 @ 99.84% Received Accrued Interest of $97.86	335,000.00	334,476.56	334,197.06	279.50
September 23, 2021 September 27, 2021	Sale 30,000.00 Par Value of T-Mobile USA Inc 2.55% 15 Feb 2031 @ 101.49% Received Accrued Interest of $89.25	30,000.00	30,446.10	29,951.85	494.25
September 27, 2021 September 29, 2021	Sale 20,000.00 Par Value of Hess Corp 5.6% 15 Feb 2041 @ 125.98% Received Accrued Interest of $136.89	20,000.00	25,196.60	20,257.40	4,939.20
September 30, 2021 October 1, 2021	Sale 10,000.00 Par Value of United States Treasury Note/Bond .625% 31 Jul 2026 @ 98.41% Received Accrued Interest of $10.53	10,000.00	9,841.41	9,942.25	-100.84
September 20, 2021 October 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2051 @101.1269531 %	150,000.00	151,690.43	151,945.31	-254.88
September 9, 2021 October 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2051 @101.3066406 %	50,000.00	50,653.32	50,636.72	16.60
September 20, 2021 October 14, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2051 @101.1113281 %	100,000.00	101,111.33	101,273.44	-162.11

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
September 7, 2021 October 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2051 @103.578125 %	50,000.00	51,789.06	51,796.32	-7.26
September 20, 2021 October 14, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2051 @103.6601562 %	125,000.00	129,575.20	129,490.79	84.41
October 14, 2021 October 15, 2021	Sale 35,000.00 Par Value of United States Treasury Note/Bond .125% 31 Jul 2023 @ 99.65% Received Accrued Interest of $9.04	35,000.00	34,878.32	34,936.50	-58.18
September 15, 2021 October 19, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2% 25 Apr 2035 @103.5644531 %	75,000.00	77,673.34	77,455.08	218.26
October 18, 2021 October 19, 2021	Sale 130,000.00 Par Value of United States Treasury Bill Zero 06 Jan 2022 @ 99.99%	130,000.00	129,984.60	129,975.59	9.01
September 24, 2021 October 21, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2051 @102.984375 %	125,000.00	128,730.47	129,206.38	-475.91
September 24, 2021 October 21, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2051 @102.984375 %	125,000.00	128,730.47	129,189.45	-458.98
September 27, 2021 October 21, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000%15 Oct 2051 @101.3652343 %	50,000.00	50,682.62	50,853.51	-170.89
September 24, 2021 October 21, 2021	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2051 @102.984375 %	125,000.00	128,730.47	129,206.38	475.91
October 21, 2021 October 22, 2021	Sale 195,000.00 Par Value of WI Treasure Sec .250% 30 Sep 2023 @ 99.68% Received Accrued Interest of $29.46	195,000.00	194,367.78	194,811.96	-444.18

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
October 21, 2021 October 22, 2021	Sale 100,000.00 Par Value of United States Treasury Note/Bond .625% 31 Jul 2026 @ 97.33% Received Accrued Interest of $140.96	100,000.00	97,328.13	99,422.48	-2,094.35
October 25, 2021 October 26, 2021	Sale 80,000.00 Par Value of United States Treasury Note/Bond .75% 31 Aug 2026 @ 98.03% Received Accrued Interest of $92.82	80,000.00	78,425.00	79,716.43	-1,291.43
November 5, 2021 November 9, 2021	Sale 40,000.00 Par Value of Macquarie Group Ltd Variable 1.34% 12 Jan 2027 @ 98.61% Received Accrued Interest of $174.20	40,000.00	39,442.00	39,410.80	31.20
October 6, 2021 November 10, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.8496093 %	50,000.00	51,424.80	51,705.11	-280.31
October 12, 2021 November 10, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.4277343 %	50,000.00	51,213.87	51,705.12	-491.25
October 20, 2021 November 10, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.4472656 %	50,000.00	51,223.63	51,705.12	-481.49
October 21, 2021 November 10, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.265625 %	75,000.00	76,699.22	77,557.67	-858.45
October 6, 2021 November 10, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.8496093 %	50,000.00	51,424.80	51,705.11	280.31
October 12, 2021 November 10, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.4277343 %	50,000.00	51,213.87	51,705.12	491.25
October 20, 2021 November 10, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.4472656 %	50,000.00	51,223.63	51,705.12	481.49

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
October 21, 2021 November 10, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.265625 %	75,000.00	76,699.22	77,557.67	858.45
October 6, 2021 November 10, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.8496093 %	50,000.00	51,424.80	51,727.12	-302.32
October 12, 2021 November 10, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.4277343 %	50,000.00	51,213.87	51,727.12	-513.25
October 20, 2021 November 10, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.4472656 %	50,000.00	51,223.63	51,727.12	-503.49
October 13, 2021 November 10, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @99.7851562 %	125,000.00	124,731.45	126,227.22	-1,495.77
October 18, 2021 November 10, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @99.640625 %	125,000.00	124,550.78	126,227.21	-1,676.43
October 21, 2021 November 10, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.265625 %	75,000.00	76,699.22	77,613.96	-914.74
November 10, 2021 November 12, 2021	Sale 5,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 97.47% Received Accrued Interest of $15.12	5,000.00	4,873.63	4,896.79	-23.16
October 25, 2021 November 18, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2051 @102.5253906 %	75,000.00	76,894.04	77,315.23	-421.19
October 25, 2021 November 18, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2051 @102.5253906 %	75,000.00	76,894.04	77,112.31	-218.27

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
October 25, 2021 November 18, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2051 @102.5253906 %	75,000.00	76,894.04	77,315.23	421.19
November 18, 2021 November 19, 2021	Sale 25,000.00 Par Value of United States Treasury Note/Bond .125% 31 Aug 2023 @ 99.41% Received Accrued Interest of $6.91	25,000.00	24,851.56	24,942.79	-91.23
November 18, 2021 November 19, 2021	Sale 75,000.00 Par Value of United States Treasury Note/Bond .25% 30 Sep 2023 @ 99.59% Received Accrued Interest of $25.76	75,000.00	74,695.31	74,927.68	-232.37
November 18, 2021 November 19, 2021	Sale 20,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 98.04% Received Accrued Interest of $3.04	20,000.00	19,607.81	19,786.46	-178.65
November 19, 2021 November 22, 2021	Sale 75,000.00 Par Value of United States Treasury Note/Bond .25% 30 Sep 2023 @ 99.58% Received Accrued Interest of $27.30	75,000.00	74,683.59	74,927.67	-244.08
November 23, 2021 November 24, 2021	Sale 80,000.00 Par Value of United States Treasury Note/Bond .25% 30 Sep 2023 @ 99.44% Received Accrued Interest of $30.22	80,000.00	79,553.12	79,922.86	-369.74
November 30, 2021 December 1, 2021	Sale 14,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 101.53% Received Accrued Interest of $11.60	14,000.00	14,214.38	13,757.66	456.72
November 30, 2021 December 1, 2021	Sale 20,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 98.63% Received Accrued Interest of $29.81	20,000.00	19,725.00	19,866.94	-141.94
November 30, 2021 December 1, 2021	Sale 80,000.00 Par Value of United States Treasury Note/Bond .25% 30 Sep 2023 @ 99.56% Received Accrued Interest of $34.07	80,000.00	79,645.18	79,922.85	-277.67
December 3, 2021 December 6, 2021	Sale 5,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 99.34% Received Accrued Interest of $3.99	5,000.00	4,967.19	4,952.50	14.69

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
December 7, 2021 December 8, 2021	Sale 65,000.00 Par Value of United States Treasury Note/Bond .25% 30 Sep 2023 @ 99.30% Received Accrued Interest of $30.80	65,000.00	64,542.97	64,937.32	-394.35
October 28, 2021 December 13, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.4257812 %	100,000.00	102,425.78	102,316.55	109.23
October 28, 2021 December 13, 2021	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.4257812 %	100,000.00	102,425.78	102,316.55	-109.23
October 28, 2021 December 13, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.4257812 %	100,000.00	102,425.78	102,307.84	117.94
November 3, 2021 December 13, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.421875 %	50,000.00	51,210.94	51,153.91	57.03
October 27, 2021 December 13, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2051 @99.7363281 %	50,000.00	49,868.16	49,817.02	51.14
November 1, 2021 December 13, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2051 @99.7460937 %	150,000.00	149,619.14	149,451.06	168.08
November 4, 2021 December 20, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500%15 Dec 50 @102.765625 %	75,000.00	77,074.22	76,737.30	336.92
November 4, 2021 December 20, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500%15 Dec 50 @102.7460937 %	50,000.00	51,373.05	51,154.30	218.75
December 23, 2021 December 27, 2021	Sale 90,000.00 Par Value of United States Treasury Note/Bond .25% 30 Sep 2023 @ 99.30% Received Accrued Interest of $54.40	90,000.00	89,367.18	89,913.22	-546.04

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
December 23, 2021 December 27, 2021	Sale 85,000.00 Par Value of United States Treasury Note/Bond .25% 30 Sep 2023 @ 99.30% Received Accrued Interest of $51.37	85,000.00	84,402.35	84,918.02	-515.67
December 27, 2021 December 28, 2021	Sale 45,000.00 Par Value of United States Treasury Note/Bond .25% 30 Sep 2023 @ 99.25% Received Accrued Interest of $27.51	45,000.00	44,664.25	44,956.61	-292.36
December 27, 2021 December 28, 2021	Sale 70,000.00 Par Value of United States Treasury Note/Bond .25% 30 Sep 2023 @ 99.24% Received Accrued Interest of $42.79	70,000.00	69,469.53	69,932.49	-462.96
January 3, 2022 January 4, 2022	Sale 40,000.00 Par Value of United States Treasury Note/Bond .75% 31 Dec 2023 @ 99.94% Received Accrued Interest of $3.31	40,000.00	39,975.00	39,999.18	-24.18
January 3, 2022 January 4, 2022	Sale 55,000.00 Par Value of United States Treasury Note/Bond .25% 30 Sep 2023 @ 99.23% Received Accrued Interest of $36.26	55,000.00	54,577.94	54,946.96	-369.02
January 4, 2022 January 5, 2022	Sale 30,000.00 Par Value of United States Treasury Note/Bond .25% 30 Sep 2023 @ 99.26% Received Accrued Interest of $19.99	30,000.00	29,776.91	29,971.07	-194.16
January 5, 2022 January 6, 2022	Sale 40,000.00 Par Value of United States Treasury Note/Bond .5% 30 Nov 2023 @ 99.49% Received Accrued Interest of $20.33	40,000.00	39,795.50	39,898.19	-102.69
January 5, 2022 January 6, 2022	Sale 55,000.00 Par Value of United States Treasury Note/Bond 1.125% 31 Oct 2026 @ 98.62% Received Accrued Interest of $114.52	55,000.00	54,239.45	54,905.83	-666.38
December 10, 2021 January 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.0800781 %	100,000.00	102,080.08	102,308.15	-228.07
December 20, 2021 January 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.3242187 %	50,000.00	51,162.11	51,154.07	8.04

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
December 20, 2021 January 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of Fnma Tba 40yr Mpt 3.000% 1/15/48 @103.71875 %	50,000.00	51,859.38	52,070.75	-211.37
December 10, 2021 January 13, 2022	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.0800781 %	100,000.00	102,080.08	102,308.15	228.07
December 20, 2021 January 13, 2022	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of Fnma Tba 40yr Mpt 3.000% 1/15/48 @103.71875 %	50,000.00	51,859.38	52,070.75	211.37
December 20, 2021 January 13, 2022	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.3242187 %	50,000.00	51,162.11	51,154.07	-8.04
December 20, 2021 January 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of Fnma Tba 40yr Mpt 3.000% 1/15/48 @103.71875 %	50,000.00	51,859.38	52,066.41	-207.03
December 20, 2021 January 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.3242187 %	50,000.00	51,162.11	51,135.63	26.48
December 9, 2021 January 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/52 @99.5976562 %	100,000.00	99,597.66	99,558.60	39.06
December 13, 2021 January 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/52 @99.8457031 %	100,000.00	99,845.70	99,558.59	287.11
December 10, 2021 January 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.0800781 %	100,000.00	102,080.08	102,207.03	-126.95
December 20, 2021 January 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.3242187 %	50,000.00	51,162.11	51,103.52	58.59

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
December 22, 2021 January 18, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 1/15/37 @102.4863281 %	50,000.00	51,243.16	51,219.94	23.22
December 22, 2021 January 18, 2022	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 1/15/37 @102.4863281 %	50,000.00	51,243.16	51,219.94	-23.22
December 21, 2021 January 18, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 1/15/37 @100.3066406 %	25,000.00	25,076.66	25,140.62	-63.96
December 22, 2021 January 18, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 1/15/37 @102.4863281 %	50,000.00	51,243.16	51,285.15	-41.99
December 28, 2021 January 20, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 1/15/52 @102.5800781 %	125,000.00	128,225.10	128,159.83	65.27
December 28, 2021 January 20, 2022	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 1/15/52 @102.5800781 %	125,000.00	128,225.10	128,159.83	-65.27
December 27, 2021 January 20, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo Tba 30yr Mpt 2.000% 1/15/51 @100.9980468 %	50,000.00	50,499.02	50,500.00	-0.98
December 28, 2021 January 20, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 1/15/52 @102.5800781 %	125,000.00	128,225.10	128,203.12	21.98
January 24, 2022 January 25, 2022	Sale 90,000.00 Par Value of United States Treasury Note/Bond 1.125% 31 Oct 2026 @ 98.18% Received Accrued Interest of $240.54	90,000.00	88,361.72	89,845.91	-1,484.19
January 26, 2022 January 27, 2022	Sale 185,000.00 Par Value of United States Treasury Note/Bond 1.25% 30 Nov 2026 @ 98.52% Received Accrued Interest of $368.48	185,000.00	182,255.47	184,988.44	-2,732.97

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
January 26, 2022 January 27, 2022	Sale 140,000.00 Par Value of United States Treasury Note/Bond 1.125% 31 Oct 2026 @ 97.96% Received Accrued Interest of $382.87	140,000.00	137,141.67	139,760.30	-2,618.63
January 26, 2022 January 27, 2022	Sale 90,000.00 Par Value of United States Treasury Note/Bond 1.125% 31 Oct 2026 @ 98.01% Received Accrued Interest of $246.13	90,000.00	88,209.00	89,845.91	-1,636.91
January 27, 2022 January 28, 2022	Sale 5,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 96.24% Received Accrued Interest of $14.05	5,000.00	4,812.11	4,934.46	-122.35
January 12, 2022 February 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @100.34375 %	100,000.00	100,343.75	101,812.73	-1,468.98
January 19, 2022 February 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.50976562 %	100,000.00	99,509.77	101,683.22	-2,173.45
January 25, 2022 February 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.91015625 %	75,000.00	74,932.62	76,262.42	-1,329.80
January 12, 2022 February 14, 2022	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @100.34375 %	100,000.00	100,343.75	101,812.73	1,468.98
January 19, 2022 February 14, 2022	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.50976562 %	100,000.00	99,509.77	101,683.22	2,173.45
January 25, 2022 February 14, 2022	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.91015625 %	75,000.00	74,932.62	76,262.42	1,329.80
January 12, 2022 February 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/52 @97.9746093 %	150,000.00	146,961.91	149,129.06	-2,167.15

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
January 31, 2022 February 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/52 @97.4414062 %	150,000.00	146,162.11	149,129.06	-2,966.95
January 25, 2022 February 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.9101562 %	75,000.00	74,932.62	76,404.95	-1,472.33
January 21, 2022 February 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/52 @97.4121093 %	75,000.00	73,059.08	74,636.72	-1,577.64
January 12, 2022 February 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @100.34375 %	100,000.00	100,343.75	101,958.98	-1,615.23
January 19, 2022 February 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.5097656 %	100,000.00	99,509.77	101,958.99	-2,449.22
February 1, 2022 February 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 2/15/48 @102.0371093 %	50,000.00	51,018.55	51,791.02	-772.47
February 11, 2022 February 15, 2022	Sale 5,000.00 Par Value of Exxon Mobil Corp 4.327% 19 Mar 2050 @ 113.48% Received Accrued Interest of $87.74	5,000.00	5,674.05	5,000.00	674.05
January 27, 2022 February 17, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 2/15/37 @100.3222656 %	50,000.00	50,161.13	51,082.57	-921.44
January 27, 2022 February 17, 2022	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 2/15/37 @100.3222656 %	50,000.00	50,161.13	51,082.57	921.44
February 16, 2022 February 17, 2022	Sale 15,000.00 Par Value of United States Treasury Note/Bond 1.25% 31 Dec 2026 @ 96.97% Received Accrued Interest of $24.86	15,000.00	14,545.31	14,961.77	-416.46

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
January 28, 2022 February 17, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 2/15/37 @98.3378906 %	25,000.00	24,584.47	25,039.06	-454.59
January 27, 2022 February 17, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 2/15/37 @100.3222656 %	50,000.00	50,161.13	51,085.83	-924.70
February 17, 2022 February 18, 2022	Sale 180,000.00 Par Value of United States Treasury Note/Bond .5% 30 Nov 2023 @ 98.28% Received Accrued Interest of $197.80	180,000.00	176,906.25	179,541.84	-2,635.59
February 17, 2022 February 18, 2022	Sale 5,000.00 Par Value of WI Treasury Sec 1.75% 15 Feb 2032 @ 99.14% Received Accrued Interest of $0.78	5,000.00	4,957.22	4,991.83	-34.61
February 17, 2022 February 22, 2022	Sale 25,000.00 Par Value of Virginia Elec & Power Co 2.95% 15 Nov 2051 @ 90.56% Received Accrued Interest of $184.38	25,000.00	22,639.00	24,945.75	-2,306.75
February 4, 2022 February 22, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000% 2/15/52 @97.8984375 %	50,000.00	48,949.22	50,406.25	-1,457.03
February 8, 2022 February 22, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 2/15/51 @99.7324218 %	125,000.00	124,665.53	127,954.10	-3,288.57
February 23, 2022 February 24, 2022	Sale 155,000.00 Par Value of United States Treasury Note/Bond .5% 30 Nov 2023 @ 98.18% Received Accrued Interest of $183.10	155,000.00	152,177.78	154,605.47	-2,427.69
February 23, 2022 February 24, 2022	Sale 50,000.00 Par Value of United States Treasury Note/Bond 1.5% 31 Jan 2027 @ 98.16% Received Accrued Interest of $49.72	50,000.00	49,082.04	49,766.70	-684.66
February 23, 2022 February 24, 2022	Sale 25,000.00 Par Value of WI Treasury Sec 1.75% 15 Feb 2032 @ 99.04% Received Accrued Interest of $11.65	25,000.00	24,760.75	24,959.15	-198.40

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 1, 2022 March 2, 2022	Sale 85,000.00 Par Value of United States Treasury Note/Bond 1.875% 28 Feb 2027 @ 101.15% Received Accrued Interest of $8.66	85,000.00	85,976.17	85,073.47	902.70
March 1, 2022 March 2, 2022	Sale 35,000.00 Par Value of WI Treasury Sec 1.75% 15 Feb 2032 @ 101.38% Received Accrued Interest of $27.19	35,000.00	35,483.99	35,031.77	452.22
March 1, 2022 March 2, 2022	Sale 162,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 100.36% Received Accrued Interest of $13.21	162,000.00	162,588.51	161,799.85	788.66
March 2, 2022 March 3, 2022	Sale 10,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 91.28% Received Accrued Interest of $55.94	10,000.00	9,128.12	9,828.65	-700.53
March 4, 2022 March 7, 2022	Sale 20,000.00 Par Value of WI Treasury Sec 1.75% 15 Feb 2032 @ 101.39% Received Accrued Interest of $20.72	20,000.00	20,278.12	20,018.15	259.97
March 8, 2022 March 9, 2022	Sale 15,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 91.73% Received Accrued Interest of $88.57	15,000.00	13,758.98	14,742.97	-983.99
February 24, 2022 March 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.71484375 %	150,000.00	146,572.27	149,514.06	-2,941.79
February 24, 2022 March 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.71484375 %	150,000.00	146,572.27	149,519.78	-2,947.51
March 2, 2022 March 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @98.41015625 %	125,000.00	123,012.70	124,599.81	-1,587.11
February 28, 2022 March 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @95.85351563 %	75,000.00	71,890.14	73,086.33	-1,196.19

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 1, 2022 March 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @96.66992188 %	75,000.00	72,502.44	73,086.32	-583.88
March 1, 2022 March 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @101.61914063 %	50,000.00	50,809.57	50,886.72	-77.15
March 2, 2022 March 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @95.97851563 %	100,000.00	95,978.52	97,007.81	-1,029.29
March 1, 2022 March 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @101.61914063 %	75,000.00	76,214.36	76,232.66	-18.30
February 24, 2022 March 14, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.71484375 %	150,000.00	146,572.27	149,514.06	2,941.79
March 1, 2022 March 17, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of Umbs Tba 15yr Mpt 2.000% 3/15/36 @99.90429688 %	25,000.00	24,976.07	25,027.35	-51.28
March 3, 2022 March 21, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000% 3/15/52 @97.46484375 %	50,000.00	48,732.42	48,867.19	-134.77
March 3, 2022 March 21, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 3/15/51 @99.6484375 %	125,000.00	124,560.55	124,414.06	146.49
March 22, 2022 March 23, 2022	Sale 230,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 84.82% Received Accrued Interest of $1,524.86	230,000.00	195,095.71	226,058.89	-30,963.18
March 24, 2022 March 25, 2022	Sale 90,000.00 Par Value of United States Treasury Note/Bond .75% 31 Dec 2023 @ 97.60% Received Accrued Interest of $156.63	90,000.00	87,841.41	89,918.17	-2,076.76

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 24, 2022 March 25, 2022	Sale 50,000.00 Par Value of United States Treasury Note/Bond .75% 31 Dec 2023 @ 97.62% Received Accrued Interest of $87.02	50,000.00	48,810.54	49,954.54	-1,144.00
March 29, 2022 March 31, 2022	Sale 25,000.00 Par Value of Bristol-Myers Squibb Co 2.95% 15 Mar 2032 @ 97.38% Received Accrued Interest of $59.41	25,000.00	24,344.75	24,909.25	-564.50
April 1, 2022 April 4, 2022	Sale 90,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.30% Received Accrued Interest of $128.40	90,000.00	88,467.50	89,813.03	-1,345.53
April 1, 2022 April 5, 2022	Sale 5,000.00 Par Value of Intel Corp 3.05% 12 Aug 2051 @ 89.79% Received Accrued Interest of $22.45	5,000.00	4,489.70	4,984.40	-494.70
April 7, 2022 April 8, 2022	Sale 465,000.00 Par Value of United States Treasury Note/Bond 1.75% 15 Mar 2025 @ 97.50% Received Accrued Interest of $530.71	465,000.00	453,375.00	455,521.41	-2,146.41
April 7, 2022 April 8, 2022	Sale 35,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 93.24% Received Accrued Interest of $94.27	35,000.00	32,634.76	33,026.08	-391.32
April 7, 2022 April 8, 2022	Sale 20,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 93.22% Received Accrued Interest of $53.87	20,000.00	18,643.75	18,872.05	-228.30
April 7, 2022 April 11, 2022	Sale 50,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 Mar 2027 @ 99.06% Received Accrued Interest of $37.57	50,000.00	49,529.30	49,722.84	-193.54
March 23, 2022 April 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.72070312 %	75,000.00	71,790.53	73,420.20	-1,629.67
March 23, 2022 April 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.82226562 %	50,000.00	47,911.13	48,946.80	-1,035.67

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 28, 2022 April 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @96.8359375 %	75,000.00	72,626.95	75,561.36	-2,934.41
April 11, 2022 April 13, 2022	Sale 15,000.00 Par Value of Magallanes Inc 4.279% 15 Mar 2032 @ 96.89% Received Accrued Interest of $49.92	15,000.00	14,532.75	14,948.43	-415.68
March 23, 2022 April 13, 2022	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.72070312 %	75,000.00	71,790.53	73,420.20	1,629.67
March 23, 2022 April 13, 2022	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.82226562 %	50,000.00	47,911.13	48,946.80	1,035.67
March 28, 2022 April 13, 2022	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @96.8359375 %	75,000.00	72,626.95	75,561.36	2,934.41
March 23, 2022 April 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.72070313 %	75,000.00	71,790.53	73,374.83	-1,584.30
March 23, 2022 April 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.82226563 %	50,000.00	47,911.13	48,916.55	-1,005.42
March 28, 2022 April 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @96.8359375 %	75,000.00	72,626.95	76,022.46	-3,395.51
March 17, 2022 April 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @93.7265625 %	50,000.00	46,863.28	48,054.69	-1,191.41
March 29, 2022 April 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @92.27539063 %	100,000.00	92,275.39	96,109.37	-3,833.98

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
April 12, 2022 April 14, 2022	Sale 45,000.00 Par Value of Bank of America Corp Variable 2.972% 04 Feb 2033 @ 89.63% Received Accrued Interest of $260.05	45,000.00	40,331.25	45,000.00	-4,668.75
April 1, 2022 April 18, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 4/15/35 @96.76171875 %	25,000.00	24,190.43	24,933.59	-743.16
April 18, 2022 April 19, 2022	Sale 15,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 91.68% Received Accrued Interest of $48.95	15,000.00	13,751.36	14,131.27	-379.91
April 11, 2022 April 21, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 4/15/52 @94.57617188 %	125,000.00	118,220.21	124,321.29	-6,101.08
April 20, 2022 April 21, 2022	Sale 10,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 91.75% Received Accrued Interest of $33.67	10,000.00	9,174.61	9,420.85	-246.24
April 21, 2022 April 22, 2022	Sale 402,000.00 Par Value of United States Treasury Bill Zero 25 Aug 2022 @ 99.64%	402,000.00	400,559.50	400,787.95	-228.45
April 21, 2022 April 22, 2022	Sale 185,000.00 Par Value of United States Treasury Note/Bond 1.875% 28 Feb 2027 @ 95.06% Received Accrued Interest of $499.58	185,000.00	175,865.62	183,858.89	-7,993.27
April 25, 2022 April 26, 2022	Sale 70,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 Mar 2027 @ 98.34% Received Accrued Interest of $124.32	70,000.00	68,840.62	69,532.81	-692.19
April 26, 2022 April 27, 2022	Sale 110,000.00 Par Value of United States Treasury Note/Bond 1.5% 31 Jan 2027 @ 94.24% Received Accrued Interest of $391.99	110,000.00	103,666.41	109,486.74	-5,820.33
April 29, 2022 May 2, 2022	Sale 5,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 91.32% Received Accrued Interest of $19.68	5,000.00	4,566.21	4,710.43	-144.22

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
May 5, 2022 May 6, 2022	Sale 5,000.00 Par Value of United States Treasury Note/Bond 1.875% 28 Feb 2027 @ 94.92% Received Accrued Interest of $17.07	5,000.00	4,746.09	4,969.16	-223.07
May 6, 2022 May 9, 2022	Sale 15,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 89.61% Received Accrued Interest of $64.49	15,000.00	13,440.82	14,131.28	-690.46
May 6, 2022 May 10, 2022	Sale 5,000.00 Par Value of VICI Properties LP 4.95% 15 Feb 2030 @ 97.67% Received Accrued Interest of $7.56	5,000.00	4,883.55	4,988.55	-105.00
May 9, 2022 May 10, 2022	Sale 75,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 89.56% Received Accrued Interest of $326.31	75,000.00	67,171.88	70,656.39	-3,484.51
April 25, 2022 May 12, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.63867187 %	100,000.00	88,638.67	93,028.95	-4,390.28
May 2, 2022 May 12, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.63085938 %	125,000.00	113,288.57	119,445.31	-6,156.74
May 4, 2022 May 12, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @93.78125 %	75,000.00	70,335.94	72,454.10	-2,118.16
May 4, 2022 May 12, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.48242188 %	50,000.00	45,241.21	47,523.57	-2,282.36
May 4, 2022 May 12, 2022	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @93.78125 %	200,000.00	187,562.50	193,554.69	-5,992.19
April 25, 2022 May 12, 2022	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.63867187 %	100,000.00	88,638.67	93,028.95	4,390.28

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
May 3, 2022 May 12, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @87.7265625 %	25,000.00	21,931.64	23,286.62	-1,354.98
April 25, 2022 May 12, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.63867188 %	100,000.00	88,638.67	92,596.36	-3,957.69
May 3, 2022 May 12, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @87.7265625 %	50,000.00	43,863.28	46,298.18	-2,434.90
May 11, 2022 May 13, 2022	Sale 20,000.00 Par Value of Bank of America Corp Variable 4.571% 27 Apr 2033 @ 98.92% Received Accrued Interest of $40.63	20,000.00	19,784.40	20,000.00	-215.60
May 12, 2022 May 16, 2022	Sale 10,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 May 2032 @ 100.24% Received Accrued Interest of $0.78	10,000.00	10,023.83	9,816.09	207.74
May 13, 2022 May 16, 2022	Sale 5,000.00 Par Value of United States Treasury Note/Bond 1.875% 28 Feb 2027 @ 95.50% Received Accrued Interest of $19.62	5,000.00	4,774.80	4,969.16	-194.36
April 6, 2022 May 17, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15yr MPT 2.000% 5/15/35 @95.28125 %	75,000.00	71,460.94	72,364.25	-903.31
April 6, 2022 May 17, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15yr MPT 2.000% 5/15/35 @95.28125 %	75,000.00	71,460.94	72,364.26	-903.32
April 6, 2022 May 17, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15yr MPT 2.000% 5/15/35 @95.28125 %	50,000.00	47,640.63	48,242.84	-602.21
April 6, 2022 May 17, 2022	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15yr MPT 2.000% 5/15/35 @95.28125 %	50,000.00	47,640.63	48,242.84	602.21

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
April 6, 2022 May 17, 2022	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15yr MPT 2.000% 5/15/35 @95.28125 %	75,000.00	71,460.94	72,364.26	903.32
April 6, 2022 May 17, 2022	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15yr MPT 2.000% 5/15/35 @95.28125 %	75,000.00	71,460.94	72,364.25	903.31
April 6, 2022 May 17, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15yr MPT 2.000% 5/15/35 @95.28125 %	75,000.00	71,460.94	72,342.77	-881.83
April 6, 2022 May 17, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15yr MPT 2.000% 5/15/35 @95.28125 %	50,000.00	47,640.63	48,230.47	-589.84
April 6, 2022 May 17, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15yr MPT 2.000% 5/15/35 @95.28125 %	75,000.00	71,460.94	72,377.93	-916.99
April 6, 2022 May 17, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15yr MPT 2.000% 5/15/35 @95.28125 %	50,000.00	47,640.63	48,244.14	-603.51
May 17, 2022 May 18, 2022	Sale 15,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 May 2032 @ 99.24% Received Accrued Interest of $3.52	15,000.00	14,885.74	14,737.28	148.46
May 6, 2022 May 19, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 5/15/2051 @91.97851563 %	125,000.00	114,973.14	117,973.63	-3,000.49
May 19, 2022 May 20, 2022	Sale 5,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 97.78% Received Accrued Interest of $1.95	5,000.00	4,888.87	4,836.03	52.84

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
May 19, 2022 May 20, 2022	Sale 150,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 Mar 2027 @ 98.58% Received Accrued Interest of $512.30	150,000.00	147,867.18	148,998.87	-1,131.69
May 19, 2022 May 20, 2022	Sale 35,000.00 Par Value of United States Treasury Note/Bond 2.25% 15 May 2041 @ 85.61% Received Accrued Interest of $10.70	35,000.00	29,963.28	37,242.68	-7,279.40
May 19, 2022 May 23, 2022	Sale 20,000.00 Par Value of Goldman Sachs Group Inc/The Variable 3.102% 24 Feb 2033 @ 87.08% Received Accrued Interest of $153.38	20,000.00	17,416.60	19,792.18	-2,375.58
May 26, 2022 May 27, 2022	Sale 115,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 Mar 2027 @ 99.15% Received Accrued Interest of $447.75	115,000.00	114,019.81	114,232.47	-212.66
May 27, 2022 May 31, 2022	Sale 10,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 May 2032 @ 101.14% Received Accrued Interest of $12.50	10,000.00	10,114.06	10,005.01	109.05
June 2, 2022 June 3, 2022	Sale 10,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 May 2032 @ 99.60% Received Accrued Interest of $14.84	10,000.00	9,960.16	10,014.20	-54.04
June 6, 2022 June 7, 2022	Sale 70,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 May 2032 @ 98.54% Received Accrued Interest of $125.78	70,000.00	68,977.35	70,099.42	-1,122.07
June 6, 2022 June 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @87.9140625 %	100,000.00	87,914.06	88,069.20	-155.14
June 7, 2022 June 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @90.92382813 %	75,000.00	68,192.87	67,808.87	384.00
June 7, 2022 June 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 6/15/48 @94.59570313 %	150,000.00	141,893.55	140,367.19	1,526.36

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 8, 2022 June 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 6/15/48 @94.41796875 %	125,000.00	118,022.46	116,972.65	1,049.81
June 13, 2022 June 14, 2022	Sale 5,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 May 2024 @ 98.61% Received Accrued Interest of $4.78	5,000.00	4,930.27	4,993.42	-63.15
June 14, 2022 June 15, 2022	Sale 20,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 Mar 2027 @ 95.14% Received Accrued Interest of $103.83	20,000.00	19,027.34	19,866.51	-839.17
June 14, 2022 June 16, 2022	Sale 15,000.00 Par Value of Citigroup Inc Variable 4.91% 24 May 2033 @ 96.75% Received Accrued Interest of $45.01	15,000.00	14,512.80	15,000.00	-487.20
June 15, 2022 June 16, 2022	Sale 15,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 May 2032 @ 95.54% Received Accrued Interest of $37.50	15,000.00	14,330.86	14,813.15	-482.29
June 21, 2022 June 22, 2022	Sale 10,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 90.67% Received Accrued Interest of $29.69	10,000.00	9,067.19	9,647.94	-580.75
Total Sales			**$22,338,438.11**	**$22,539,331.30**	**-$164,660.27**
Total Citigroup Global Markets Inc 0274			**$48,801,299.54**	**$49,002,192.73**	**-$164,660.27**
Cowen and Company, LLC - 62513					
Purchases					
May 26, 2022 May 31, 2022	Purchase 84,338.00 Shares of iShares MSCI USA Min Vol Factor ETF @ $72.904, Paid $843.38 Broker Commission	84,338.00	6,149,422.81	6,149,422.81	
Total Purchases			**$6,149,422.81**	**$6,149,422.81**	**$0.00**

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales					
July 12, 2021 July 14, 2021	Sale 153,436.00 Shares of iShares MSCI USA Min Vol Factor ETF @ $74.9402, Paid $58.65 SEC Fee, $1,534.36 Broker Commission	153,436.00	11,496,931.52	9,655,545.54	1,841,385.98
Total Sales			**$11,496,931.52**	**$9,655,545.54**	**$1,841,385.98**
Total Cowen and Company, LLC - 62513			**$17,646,354.33**	**$15,804,968.35**	**$1,841,385.98**
Credit Suisse Securities (USA) 0355					
Purchases					
June 30, 2021 July 2, 2021	Purchase 25,000.00 Par Value of Natwest Group PLC Variable 4.269% 22 Mar 2025 @ 108.58% Paid Accrued Interest of $296.46	25,000.00	27,145.25	27,145.25	
May 6, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.359375 %	150,000.00	155,039.06	155,039.06	
May 10, 2021 July 14, 2021	Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.84375 %	225,000.00	226,898.44	226,898.44	
May 11, 2021 July 14, 2021	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.640625 %	200,000.00	201,281.25	201,281.25	
May 12, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.015625 %	150,000.00	154,523.44	154,523.44	
May 18, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.15625 %	150,000.00	154,734.38	154,734.38	
May 19, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.203125 %	150,000.00	154,804.69	154,804.69	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 20, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.203125 %	150,000.00	154,804.69	154,804.69	
May 26, 2021 July 14, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.5 %	100,000.00	103,500.00	103,500.00	
May 27, 2021 July 14, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.65625 %	100,000.00	100,656.25	100,656.25	
May 28, 2021 July 14, 2021	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.8242187 %	200,000.00	201,648.44	201,648.44	
May 6, 2021 July 14, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.359375 %	150,000.00	155,039.06	155,039.06	
May 10, 2021 July 14, 2021	Reversal of Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.84375 %	225,000.00	226,898.44	226,898.44	
May 11, 2021 July 14, 2021	Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.640625 %	200,000.00	201,281.25	201,281.25	
May 12, 2021 July 14, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.015625 %	150,000.00	154,523.44	154,523.44	
May 18, 2021 July 14, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.15625 %	150,000.00	154,734.38	154,734.38	
May 19, 2021 July 14, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.203125 %	150,000.00	154,804.69	154,804.69	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 20, 2021 July 14, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.203125 %	150,000.00	154,804.69	154,804.69	
May 26, 2021 July 14, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.5 %	100,000.00	103,500.00	103,500.00	
May 27, 2021 July 14, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.65625 %	100,000.00	100,656.25	100,656.25	
May 28, 2021 July 14, 2021	Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.8242187 %	200,000.00	201,648.44	201,648.44	
May 6, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.359375 %	150,000.00	155,039.06	155,039.06	
May 12, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.015625 %	150,000.00	154,523.44	154,523.44	
May 18, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.15625 %	150,000.00	154,734.38	154,734.38	
May 19, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.203125 %	150,000.00	154,804.69	154,804.69	
May 20, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.203125 %	150,000.00	154,804.69	154,804.69	
May 26, 2021 July 14, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.5 %	100,000.00	103,500.00	103,500.00	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 10, 2021 July 14, 2021	Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.84375 %	225,000.00	226,898.44	226,898.44	
May 11, 2021 July 14, 2021	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.640625 %	200,000.00	201,281.25	201,281.25	
May 27, 2021 July 14, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.65625 %	100,000.00	100,656.25	100,656.25	
May 28, 2021 July 14, 2021	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.8242187 %	200,000.00	201,648.44	201,648.44	
July 13, 2021 July 15, 2021	Purchase 5,000.00 Par Value of Credit Suisse Group AG Variable 2.193% 05 Jun 2026 @ 102.61% Paid Accrued Interest of $12.18	5,000.00	5,130.60	5,130.60	
May 21, 2021 July 19, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @102.9375 %	125,000.00	128,671.88	128,671.88	
May 26, 2021 July 19, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @103.234375 %	50,000.00	51,617.19	51,617.19	
May 12, 2021 July 19, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 7/15/36 @100.671875 %	75,000.00	75,503.91	75,503.91	
May 19, 2021 July 19, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 7/15/36 @100.875 %	100,000.00	100,875.00	100,875.00	
May 21, 2021 July 19, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @102.9375 %	125,000.00	128,671.88	128,671.88	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 26, 2021 July 19, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @103.234375 %	50,000.00	51,617.19	51,617.19	
May 26, 2021 July 19, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @103.234375 %	50,000.00	51,617.19	51,617.19	
May 21, 2021 July 19, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @102.9375 %	125,000.00	128,671.88	128,671.88	
June 3, 2021 July 21, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.234375 %	75,000.00	77,425.78	77,425.78	
June 1, 2021 July 21, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.000% 7/15/50 @101.359375 %	125,000.00	126,699.22	126,699.22	
June 3, 2021 July 21, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.234375 %	75,000.00	77,425.78	77,425.78	
June 3, 2021 July 21, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.234375 %	75,000.00	77,425.78	77,425.78	
June 7, 2021 August 12, 2021	Purchase 375,000.00 Par Value 375,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.5625 %	375,000.00	377,109.38	377,109.38	
June 8, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.140625 %	150,000.00	154,710.94	154,710.94	
June 10, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.3125 %	150,000.00	154,968.75	154,968.75	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 11, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.375 %	150,000.00	155,062.50	155,062.50	
June 11, 2021 August 12, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101 %	125,000.00	126,250.00	126,250.00	
June 14, 2021 August 12, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.203125 %	175,000.00	180,605.47	180,605.47	
June 14, 2021 August 12, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.6875 %	125,000.00	125,859.38	125,859.38	
June 16, 2021 August 12, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.15625 %	175,000.00	180,523.44	180,523.44	
June 21, 2021 August 12, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.359375 %	100,000.00	100,359.38	100,359.38	
June 7, 2021 August 12, 2021	Purchase 375,000.00 Par Value 375,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.5625 %	375,000.00	377,109.38	377,109.38	
June 11, 2021 August 12, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101 %	125,000.00	126,250.00	126,250.00	
June 14, 2021 August 12, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.6875 %	125,000.00	125,859.38	125,859.38	
June 21, 2021 August 12, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.359375 %	100,000.00	100,359.38	100,359.38	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 8, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.140625 %	150,000.00	154,710.94	154,710.94	
June 10, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.3125 %	150,000.00	154,968.75	154,968.75	
June 11, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.375 %	150,000.00	155,062.50	155,062.50	
June 14, 2021 August 12, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.203125 %	175,000.00	180,605.47	180,605.47	
June 16, 2021 August 12, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.15625 %	175,000.00	180,523.44	180,523.44	
June 8, 2021 August 12, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.140625 %	150,000.00	154,710.94	154,710.94	
June 10, 2021 August 12, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.3125 %	150,000.00	154,968.75	154,968.75	
June 11, 2021 August 12, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.375 %	150,000.00	155,062.50	155,062.50	
June 14, 2021 August 12, 2021	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.203125 %	175,000.00	180,605.47	180,605.47	
June 16, 2021 August 12, 2021	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.15625 %	175,000.00	180,523.44	180,523.44	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 7, 2021 August 12, 2021	Reversal of Purchase 375,000.00 Par Value 375,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.5625 %	375,000.00	377,109.38	377,109.38	
June 11, 2021 August 12, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101 %	125,000.00	126,250.00	126,250.00	
June 14, 2021 August 12, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.6875 %	125,000.00	125,859.38	125,859.38	
June 21, 2021 August 12, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.359375 %	100,000.00	100,359.38	100,359.38	
June 16, 2021 August 17, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of Umbs Tba 15yr Mpt 1.500% 8/15/2036 @100.921875 %	100,000.00	100,921.88	100,921.88	
June 21, 2021 August 17, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 8/15/36 @102.578125 %	125,000.00	128,222.66	128,222.66	
June 25, 2021 August 17, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 8/15/36 @102.765625 %	50,000.00	51,382.81	51,382.81	
June 28, 2021 August 19, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.15625 %	50,000.00	51,578.13	51,578.13	
June 28, 2021 August 19, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.000% 8/15/51 @101.5625 %	75,000.00	76,171.88	76,171.88	
June 28, 2021 August 19, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.15625 %	50,000.00	51,578.13	51,578.13	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 28, 2021 August 19, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.15625 %	50,000.00	51,578.13	51,578.13	
July 8, 2021 September 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.515625 %	150,000.00	155,273.44	155,273.44	
July 13, 2021 September 14, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.3125 %	175,000.00	180,796.88	180,796.88	
July 16, 2021 September 14, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.421875 %	175,000.00	180,988.28	180,988.28	
July 19, 2021 September 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.65625 %	150,000.00	155,484.38	155,484.38	
July 22, 2021 September 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.65625 %	150,000.00	155,484.38	155,484.38	
July 13, 2021 September 14, 2021	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.3125 %	175,000.00	180,796.88	180,796.88	
July 16, 2021 September 14, 2021	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.421875 %	175,000.00	180,988.28	180,988.28	
July 19, 2021 September 14, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.65625 %	150,000.00	155,484.38	155,484.38	
July 22, 2021 September 14, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.65625 %	150,000.00	155,484.38	155,484.38	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
July 8, 2021 September 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.515625 %	150,000.00	155,273.44	155,273.44	
July 8, 2021 September 14, 2021	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @101.390625 %	200,000.00	202,781.25	202,781.25	
July 13, 2021 September 14, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.3125 %	175,000.00	180,796.88	180,796.88	
July 14, 2021 September 14, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @101.0625 %	175,000.00	176,859.38	176,859.38	
July 16, 2021 September 14, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.421875 %	175,000.00	180,988.28	180,988.28	
July 16, 2021 September 14, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @101.25 %	175,000.00	177,187.50	177,187.50	
July 19, 2021 September 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.65625 %	150,000.00	155,484.38	155,484.38	
July 19, 2021 September 14, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @101.734375 %	175,000.00	178,035.16	178,035.16	
July 22, 2021 September 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @101.34375 %	150,000.00	152,015.63	152,015.63	
July 22, 2021 September 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.65625 %	150,000.00	155,484.38	155,484.38	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
July 30, 2021 September 14, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @101.7734375 %	175,000.00	178,103.52	178,103.52	
July 8, 2021 September 14, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.515625 %	150,000.00	155,273.44	155,273.44	
July 13, 2021 September 16, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 15YR MPT 2% 15 Sep 2035 @102.9511718 %	100,000.00	102,951.17	102,951.17	
July 26, 2021 September 16, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2% 15 Sep 2035 @103.53125 %	75,000.00	77,648.44	77,648.44	
July 30, 2021 September 16, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 9/15/36 @101.7324218 %	100,000.00	101,732.42	101,732.42	
September 16, 2021 September 20, 2021	Purchase 45,000.00 Par Value of Credit Suisse Group AG Variable 2.193% 05 Jun 2026 @ 102.45% Paid Accrued Interest of $287.83	45,000.00	46,100.70	46,100.70	
July 26, 2021 September 21, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.484375 %	50,000.00	51,742.19	51,742.19	
July 27, 2021 September 21, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.484375 %	50,000.00	51,742.19	51,742.19	
July 27, 2021 September 21, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30Yr MPT 2.000% 9/15/50 @102.015625 %	75,000.00	76,511.72	76,511.72	
July 26, 2021 September 21, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.484375 %	50,000.00	51,742.19	51,742.19	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
September 29, 2021 October 1, 2021	Purchase 40,000.00 Par Value of DNB Bank ASA 1.127% 16 Sep 2026 @ 98.87% Paid Accrued Interest of $18.78	40,000.00	39,546.00	39,546.00	
August 9, 2021 October 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2051 @103.34375 %	150,000.00	155,015.63	155,015.63	
August 18, 2021 October 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2051 @103.421875 %	150,000.00	155,132.81	155,132.81	
August 19, 2021 October 14, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2051 @103.625 %	175,000.00	181,343.75	181,343.75	
August 20, 2021 October 14, 2021	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2051 @103.546875 %	200,000.00	207,093.75	207,093.75	
August 11, 2021 October 14, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2051 @100.78125 %	125,000.00	125,976.56	125,976.56	
August 13, 2021 October 14, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2051 @101.09375 %	125,000.00	126,367.19	126,367.19	
August 18, 2021 October 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2051 @100.9375 %	150,000.00	151,406.25	151,406.25	
August 19, 2021 October 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2051 @101.21875 %	150,000.00	151,828.13	151,828.13	
August 20, 2021 October 14, 2021	Purchase 525,000.00 Par Value 525,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2051 @101.15625 %	525,000.00	531,070.31	531,070.31	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
August 18, 2021 October 19, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 15YR MPT 2% 25 Apr 2035 @103.2480468 %	100,000.00	103,248.05	103,248.05	
August 19, 2021 October 19, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Oct 2036 @101.3574218 %	100,000.00	101,357.42	101,357.42	
August 27, 2021 October 19, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2% 25 Apr 2035 @103.1542968 %	75,000.00	77,365.72	77,365.72	
August 20, 2021 October 21, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2051 @103.34375 %	50,000.00	51,671.88	51,671.88	
August 27, 2021 October 21, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2051 @103.390625 %	125,000.00	129,238.28	129,238.28	
August 20, 2021 October 21, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2051 @103.34375 %	50,000.00	51,671.88	51,671.88	
August 27, 2021 October 21, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2051 @103.390625 %, TBA	125,000.00	129,238.28	129,238.28	
August 27, 2021 October 21, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2051 @103.390625 %	125,000.00	129,238.28	129,238.28	
August 20, 2021 October 21, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2051 @103.34375 %	50,000.00	51,671.88	51,671.88	
October 26, 2021 October 28, 2021	Purchase 5,000.00 Par Value of Credit Suisse Group AG Variable 2.593% 11 Sep 2025 @ 102.89% Paid Accrued Interest of $16.93	5,000.00	5,144.25	5,144.25	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
September 10, 2021 November 10, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.546875 %	175,000.00	181,207.03	181,207.03	
September 20, 2021 November 10, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.453125 %	175,000.00	181,042.97	181,042.97	
September 27, 2021 November 10, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.9375 %	150,000.00	154,406.25	154,406.25	
September 10, 2021 November 10, 2021	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.546875 %	175,000.00	181,207.03	181,207.03	
September 20, 2021 November 10, 2021	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.453125 %	175,000.00	181,042.97	181,042.97	
September 27, 2021 November 10, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.9375 %	150,000.00	154,406.25	154,406.25	
September 10, 2021 November 10, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.546875 %	175,000.00	181,207.03	181,207.03	
September 20, 2021 November 10, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.453125 %	175,000.00	181,042.97	181,042.97	
September 22, 2021 November 10, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.515625 %	125,000.00	129,394.53	129,394.53	
September 27, 2021 November 10, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.9375 %	150,000.00	154,406.25	154,406.25	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
September 10, 2021 November 10, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @100.96875 %	175,000.00	176,695.31	176,695.31	
September 14, 2021 November 10, 2021	Purchase 400,000.00 Par Value 400,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @101.234375 %	400,000.00	404,937.50	404,937.50	
September 20, 2021 November 10, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @100.90625 %	175,000.00	176,585.94	176,585.94	
September 22, 2021 November 10, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @100.9375 %	125,000.00	126,171.88	126,171.88	
September 27, 2021 November 10, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @100.09375 %	100,000.00	100,093.75	100,093.75	
September 13, 2021 November 16, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Nov 2036 @101.4023437 %	75,000.00	76,051.76	76,051.76	
September 14, 2021 November 16, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Nov 2036 @101.53125 %	75,000.00	76,148.44	76,148.44	
September 13, 2021 November 16, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 2.000%15 Nov 2036 @103.359375 %	50,000.00	51,679.69	51,679.69	
September 14, 2021 November 16, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000%15 Nov 2036 @103.4609375 %	75,000.00	77,595.70	77,595.70	
September 22, 2021 November 18, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2051 @103.390625 %	100,000.00	103,390.63	103,390.63	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
September 27, 2021 November 18, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2051 @102.953125 %	75,000.00	77,214.84	77,214.84	
September 22, 2021 November 18, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2051 @103.390625 %	100,000.00	103,390.63	103,390.63	
September 27, 2021 November 18, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2051 @102.953125 %	75,000.00	77,214.84	77,214.84	
September 27, 2021 November 18, 2021	Purchase 25,000.00 Par Value 25,000.00 Current Face of GNMAII Jumbo TBA 30yr Mpt 2.000%15 Nov 50 @101.125 %	25,000.00	25,281.25	25,281.25	
September 27, 2021 November 18, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2051 @102.953125 %	75,000.00	77,214.84	77,214.84	
September 22, 2021 November 18, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2051 @103.390625 %	100,000.00	103,390.63	103,390.63	
October 14, 2021 December 13, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.609375 %	175,000.00	179,566.41	179,566.41	
October 15, 2021 December 13, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.5 %	175,000.00	179,375.00	179,375.00	
October 21, 2021 December 13, 2021	Purchase 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.0195312 %	275,000.00	280,553.71	280,553.71	
October 22, 2021 December 13, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Dec 2051 @104.015625 %	100,000.00	104,015.63	104,015.63	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
October 6, 2021 December 13, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2051 @99.8125 %	150,000.00	149,718.75	149,718.75	
October 14, 2021 December 13, 2021	Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2051 @99.90625 %	225,000.00	224,789.06	224,789.06	
October 15, 2021 December 13, 2021	Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2051 @99.640625 %	225,000.00	224,191.41	224,191.41	
October 18, 2021 December 13, 2021	Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2051 @99.4140625 %	225,000.00	223,681.64	223,681.64	
October 14, 2021 December 13, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.609375 %	175,000.00	179,566.41	179,566.41	
October 15, 2021 December 13, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.5 %	175,000.00	179,375.00	179,375.00	
October 21, 2021 December 13, 2021	Purchase 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.0195312 %	275,000.00	280,553.71	280,553.71	
October 22, 2021 December 13, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Dec 2051 @104.015625 %	100,000.00	104,015.63	104,015.63	
October 14, 2021 December 13, 2021	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.609375 %	175,000.00	179,566.41	179,566.41	
October 15, 2021 December 13, 2021	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.5 %	175,000.00	179,375.00	179,375.00	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
October 21, 2021 December 13, 2021	Reversal of Purchase 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.0195312 %	275,000.00	280,553.71	280,553.71	
October 22, 2021 December 13, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Dec 2051 @104.015625 %	100,000.00	104,015.63	104,015.63	
October 22, 2021 December 16, 2021	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Dec 2036 @100.0390625 %	25,000.00	25,009.77	25,009.77	
December 15, 2021 December 17, 2021	Purchase 10,000.00 Par Value of Broadcom Inc 4.3% 15 Nov 2032 @ 112.38% Paid Accrued Interest of $38.22	10,000.00	11,237.70	11,237.70	
October 25, 2021 December 20, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500%15 Dec 50 @102.1640625 %	175,000.00	178,787.11	178,787.11	
October 25, 2021 December 20, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000%15 Dec 2051 @100.625 %	125,000.00	125,781.25	125,781.25	
December 17, 2021 December 21, 2021	Purchase 15,000.00 Par Value of Broadcom Inc 3.469% 15 Apr 2034 @ 104.65% Paid Accrued Interest of $95.40	15,000.00	15,697.05	15,697.05	
October 27, 2021 January 13, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.140625 %	175,000.00	178,746.09	178,746.09	
November 1, 2021 January 13, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.2109375 %	175,000.00	178,869.14	178,869.14	
November 2, 2021 January 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of Fnma Tba 40yr Mpt 3.000% 1/15/48 @104.1328125 %	100,000.00	104,132.81	104,132.81	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
November 2, 2021 January 13, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.4023437 %	200,000.00	204,804.69	204,804.69	
November 2, 2021 January 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.3671875 %	75,000.00	76,775.39	76,775.39	
October 27, 2021 January 13, 2022	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.140625 %	175,000.00	178,746.09	178,746.09	
November 1, 2021 January 13, 2022	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.2109375 %	175,000.00	178,869.14	178,869.14	
November 2, 2021 January 13, 2022	Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.4023437 %	200,000.00	204,804.69	204,804.69	
November 2, 2021 January 13, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of Fnma Tba 40yr Mpt 3.000% 1/15/48 @104.1328125 %	100,000.00	104,132.81	104,132.81	
November 2, 2021 January 13, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.3671875 %	75,000.00	76,775.39	76,775.39	
November 2, 2021 January 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of Fnma Tba 40yr Mpt 3.000% 1/15/48 @104.1328125 %	100,000.00	104,132.81	104,132.81	
October 26, 2021 January 13, 2022	Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/52 @99.203125 %	225,000.00	223,207.03	223,207.03	
November 1, 2021 January 13, 2022	Purchase 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/52 @99.5703125 %	275,000.00	273,818.36	273,818.36	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
November 2, 2021 January 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/52 @99.828125 %	75,000.00	74,871.09	74,871.09	
October 27, 2021 January 13, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.140625 %	175,000.00	178,746.09	178,746.09	
November 1, 2021 January 13, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.2109375 %	175,000.00	178,869.14	178,869.14	
November 2, 2021 January 13, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.4023437 %	200,000.00	204,804.69	204,804.69	
November 2, 2021 January 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.3671875 %	75,000.00	76,775.39	76,775.39	
November 2, 2021 January 18, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 1/15/36 @102.328125 %	75,000.00	76,746.09	76,746.09	
November 2, 2021 January 18, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 1/15/36 @102.328125 %	75,000.00	76,746.09	76,746.09	
November 2, 2021 January 18, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 1/15/37 @102.328125 %	75,000.00	76,746.09	76,746.09	
November 8, 2021 January 18, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 1/15/37 @100.5625 %	100,000.00	100,562.50	100,562.50	
November 4, 2021 January 20, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 1/15/51 @102.4765625 %	175,000.00	179,333.98	179,333.98	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
November 4, 2021 January 20, 2022	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 1/15/51 @102.4765625 %	175,000.00	179,333.98	179,333.98	
November 4, 2021 January 20, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 1/15/52 @102.4765625 %	175,000.00	179,333.98	179,333.98	
November 5, 2021 January 20, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo Tba 30yr Mpt 2.000% 1/15/51 @101.4179687 %	75,000.00	76,063.48	76,063.48	
December 3, 2021 February 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.8945312 %	150,000.00	152,841.80	152,841.80	
December 8, 2021 February 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.6640625 %	150,000.00	152,496.09	152,496.09	
December 10, 2021 February 14, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.7421875 %	175,000.00	178,048.83	178,048.83	
December 17, 2021 February 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @102.1015625 %	75,000.00	76,576.17	76,576.17	
December 20, 2021 February 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 2/15/48 @103.5546875 %	50,000.00	51,777.34	51,777.34	
January 18, 2022 February 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.265625 %	75,000.00	74,449.22	74,449.22	
December 3, 2021 February 14, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.8945312 %	150,000.00	152,841.80	152,841.80	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
December 8, 2021 February 14, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.6640625 %	150,000.00	152,496.09	152,496.09	
December 10, 2021 February 14, 2022	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.7421875 %	175,000.00	178,048.83	178,048.83	
December 17, 2021 February 14, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @102.1015625 %	75,000.00	76,576.17	76,576.17	
December 20, 2021 February 14, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 2/15/48 @103.5546875 %	50,000.00	51,777.34	51,777.34	
January 18, 2022 February 14, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.265625 %	75,000.00	74,449.22	74,449.22	
December 3, 2021 February 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @101.8945312 %	150,000.00	152,841.80	152,841.80	
December 8, 2021 February 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @101.6640625 %	150,000.00	152,496.09	152,496.09	
December 10, 2021 February 14, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @101.7421875 %	175,000.00	178,048.83	178,048.83	
December 17, 2021 February 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @102.1015625 %	75,000.00	76,576.17	76,576.17	
January 18, 2022 February 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.265625 %	75,000.00	74,449.22	74,449.22	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
December 20, 2021 February 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 2/15/48 @103.5546875 %	50,000.00	51,777.34	51,777.34	
December 7, 2021 February 14, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/52 @99.40625 %	175,000.00	173,960.94	173,960.94	
December 8, 2021 February 14, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/52 @99.125 %	175,000.00	173,468.75	173,468.75	
December 10, 2021 February 14, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/52 @99.515625 %	175,000.00	174,152.34	174,152.34	
December 17, 2021 February 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/52 @99.7890625 %	100,000.00	99,789.06	99,789.06	
February 14, 2022 February 16, 2022	Purchase 10,000.00 Par Value of JBS USA LUX SA / JBS USA Food Co / JBS USA Finance Inc 3.75% 01 Dec 2031 @ 94.25% Paid Accrued Interest of $78.12	10,000.00	9,425.00	9,425.00	
December 10, 2021 February 17, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 2/15/36 @102.1308593 %	75,000.00	76,598.14	76,598.14	
December 10, 2021 February 17, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 2/15/36 @102.1308593 %	75,000.00	76,598.14	76,598.14	
December 10, 2021 February 17, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 2/15/37 @100.0488281 %	75,000.00	75,036.62	75,036.62	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
December 10, 2021 February 17, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 2/15/37 @102.1308593 %	75,000.00	76,598.14	76,598.14	
January 4, 2022 February 22, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 2/15/51 @101.7734375 %	175,000.00	178,103.52	178,103.52	
January 4, 2022 February 22, 2022	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 2/15/51 @101.7734375 %	175,000.00	178,103.52	178,103.52	
December 27, 2021 February 22, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000% 2/15/52 @100.8007812 %	75,000.00	75,600.59	75,600.59	
January 4, 2022 February 22, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 2/15/51 @101.7734375 %	175,000.00	178,103.52	178,103.52	
March 1, 2022 March 3, 2022	Purchase 35,000.00 Par Value of Charles Schwab Corp/The 2.9% 03 Mar 2032 @ 99.78%	35,000.00	34,921.60	34,921.60	
March 4, 2022 March 8, 2022	Purchase 10,000.00 Par Value of Aercap Ireland Cap/Globa 2.45% 29 Oct 2026 @ 95.56% Paid Accrued Interest of $87.79	10,000.00	9,556.40	9,556.40	
March 7, 2022 March 9, 2022	Purchase 15,000.00 Par Value of Credit Suisse Group Ag 3.091% 14 May 2032 @ 93.79% Paid Accrued Interest of $148.11	15,000.00	14,068.05	14,068.05	
March 8, 2022 March 10, 2022	Purchase 30,000.00 Par Value of Charter Communications Operating LLC / Charter Communications Operating Capital 2.3% 01 Feb 2032 @ 86.72% Paid Accrued Interest of $74.75	30,000.00	26,014.50	26,014.50	
January 12, 2022 March 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @100.15625 %	150,000.00	150,234.38	150,234.38	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
January 20, 2022 March 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @101.703125 %	50,000.00	50,851.56	50,851.56	
January 27, 2022 March 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.26171875 %	125,000.00	124,077.15	124,077.15	
January 31, 2022 March 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.59375 %	125,000.00	124,492.19	124,492.19	
January 31, 2022 March 14, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.66015625 %	25,000.00	24,915.04	24,915.04	
February 7, 2022 March 14, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @101.2148437 %	175,000.00	177,125.98	177,125.98	
February 23, 2022 March 14, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @100.1367187 %	200,000.00	200,273.44	200,273.44	
January 12, 2022 March 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @100.15625 %	150,000.00	150,234.38	150,234.38	
January 21, 2022 March 14, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.609375 %	200,000.00	199,218.75	199,218.75	
January 31, 2022 March 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.59375 %	125,000.00	124,492.19	124,492.19	
January 27, 2022 March 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.26171875 %	125,000.00	124,077.15	124,077.15	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
January 31, 2022 March 14, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.66015625 %	25,000.00	24,915.04	24,915.04	
January 18, 2022 March 14, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @96.91015625 %	175,000.00	169,592.77	169,592.77	
January 19, 2022 March 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @97.03125 %	150,000.00	145,546.88	145,546.88	
January 27, 2022 March 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @96.97265625 %	125,000.00	121,215.82	121,215.82	
January 20, 2022 March 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @101.703125 %	50,000.00	50,851.56	50,851.56	
February 7, 2022 March 14, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @101.21484375 %	175,000.00	177,125.98	177,125.98	
February 23, 2022 March 14, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @100.13671875 %	200,000.00	200,273.44	200,273.44	
January 12, 2022 March 14, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @100.15625 %	150,000.00	150,234.38	150,234.38	
January 20, 2022 March 14, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @101.703125 %	50,000.00	50,851.56	50,851.56	
January 27, 2022 March 14, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.26171875 %	125,000.00	124,077.15	124,077.15	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
January 31, 2022 March 14, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.59375 %	125,000.00	124,492.19	124,492.19	
January 31, 2022 March 14, 2022	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.66015625 %	25,000.00	24,915.04	24,915.04	
February 7, 2022 March 14, 2022	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @101.2148437 %	175,000.00	177,125.98	177,125.98	
February 23, 2022 March 14, 2022	Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @100.1367187 %	200,000.00	200,273.44	200,273.44	
March 10, 2022 March 15, 2022	Purchase 15,000.00 Par Value of Magallanes Inc 4.279% 15 Mar 2032 @ 99.43%	15,000.00	14,914.05	14,914.05	
February 3, 2022 March 17, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of Umbs Tba 15yr Mpt 2.000% 3/15/36 @100.0566406 %	75,000.00	75,042.48	75,042.48	
February 3, 2022 March 17, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of Umbs Tba 15yr Mpt 2.000% 3/15/36 @100.05664063 %	75,000.00	75,042.48	75,042.48	
January 28, 2022 March 17, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 3/15/37 @98.04492188 %	75,000.00	73,533.69	73,533.69	
February 3, 2022 March 17, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of Umbs Tba 15yr Mpt 2.000% 3/15/36 @100.0566406 %	75,000.00	75,042.48	75,042.48	
February 7, 2022 March 21, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 3/15/51 @99.59765625 %	175,000.00	174,295.90	174,295.90	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
February 7, 2022 March 21, 2022	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 3/15/51 @99.59765625 %	175,000.00	174,295.90	174,295.90	
February 8, 2022 March 21, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000% 3/15/52 @97.37109375 %	125,000.00	121,713.87	121,713.87	
February 7, 2022 March 21, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 3/15/51 @99.59765625 %	175,000.00	174,295.90	174,295.90	
February 22, 2022 April 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.65234375 %	150,000.00	146,478.52	146,478.52	
February 23, 2022 April 13, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.37890625 %	200,000.00	194,757.81	194,757.81	
February 24, 2022 April 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @99.984375 %	150,000.00	149,976.56	149,976.56	
February 24, 2022 April 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.53125 %	150,000.00	146,296.88	146,296.88	
March 1, 2022 April 13, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @101.296875 %	175,000.00	177,269.53	177,269.53	
March 2, 2022 April 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @100.546875 %	50,000.00	50,273.44	50,273.44	
March 2, 2022 April 13, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @100.4375 %	200,000.00	200,875.00	200,875.00	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
February 22, 2022 April 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.65234375 %	150,000.00	146,478.52	146,478.52	
February 23, 2022 April 13, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.37890625 %	200,000.00	194,757.81	194,757.81	
February 24, 2022 April 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.53125 %	150,000.00	146,296.88	146,296.88	
February 22, 2022 April 13, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.65234375 %	150,000.00	146,478.52	146,478.52	
February 23, 2022 April 13, 2022	Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.37890625 %	200,000.00	194,757.81	194,757.81	
February 24, 2022 April 13, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @99.984375 %	150,000.00	149,976.56	149,976.56	
February 24, 2022 April 13, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.53125 %	150,000.00	146,296.88	146,296.88	
March 1, 2022 April 13, 2022	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @101.296875 %	175,000.00	177,269.53	177,269.53	
March 2, 2022 April 13, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @100.546875 %	50,000.00	50,273.44	50,273.44	
March 2, 2022 April 13, 2022	Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @100.4375 %	200,000.00	200,875.00	200,875.00	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
February 22, 2022 April 13, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @95.03125 %	200,000.00	190,062.50	190,062.50	
February 24, 2022 April 13, 2022	Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @94.80078125 %	225,000.00	213,301.76	213,301.76	
February 28, 2022 April 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @95.55078125 %	125,000.00	119,438.48	119,438.48	
March 14, 2022 April 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @93.75 %	100,000.00	93,750.00	93,750.00	
February 24, 2022 April 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @99.984375 %	150,000.00	149,976.56	149,976.56	
March 1, 2022 April 13, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @101.296875 %	175,000.00	177,269.53	177,269.53	
March 2, 2022 April 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @100.546875 %	50,000.00	50,273.44	50,273.44	
March 2, 2022 April 13, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @100.4375 %	200,000.00	200,875.00	200,875.00	
March 2, 2022 April 18, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 4/15/35 @99.11914062 %	75,000.00	74,339.36	74,339.36	
March 2, 2022 April 18, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 4/15/35 @99.11914063 %	75,000.00	74,339.36	74,339.36	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 2, 2022 April 18, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 4/15/35 @99.11914062 %	75,000.00	74,339.36	74,339.36	
March 3, 2022 April 21, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 4/15/52 @99.44921875 %	150,000.00	149,173.83	149,173.83	
March 3, 2022 April 21, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000% 4/15/52 @97.109375 %	75,000.00	72,832.03	72,832.03	
March 3, 2022 April 21, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 4/15/52 @99.44921875 %	150,000.00	149,173.83	149,173.83	
March 3, 2022 April 21, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 4/15/52 @99.44921875 %	150,000.00	149,173.83	149,173.83	
April 20, 2022 April 22, 2022	Purchase 13.00 Shares of Welltower Inc @ $97.72, Paid $0.52 Broker Commission	13.00	1,270.88	1,270.88	
March 15, 2022 May 12, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.703125 %	125,000.00	117,128.91	117,128.91	
March 17, 2022 May 12, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.64453125 %	175,000.00	163,877.93	163,877.93	
March 17, 2022 May 12, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @96.234375 %	150,000.00	144,351.56	144,351.56	
March 18, 2022 May 12, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @96.515625 %	150,000.00	144,773.44	144,773.44	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 21, 2022 May 12, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.25 %	150,000.00	139,875.00	139,875.00	
March 23, 2022 May 12, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.53125 %	150,000.00	143,296.88	143,296.88	
March 24, 2022 May 12, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.5859375 %	100,000.00	92,585.94	92,585.94	
March 24, 2022 May 12, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.40625 %	50,000.00	46,203.13	46,203.13	
March 28, 2022 May 12, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @96.53515625 %	100,000.00	96,535.16	96,535.16	
March 29, 2022 May 12, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.1640625 %	100,000.00	92,164.06	92,164.06	
March 29, 2022 May 12, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @94.80859375 %	100,000.00	94,808.59	94,808.59	
March 29, 2022 May 12, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @97.14453125 %	200,000.00	194,289.06	194,289.06	
March 31, 2022 May 12, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.1484375 %	150,000.00	142,722.66	142,722.66	
April 1, 2022 May 12, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @91.90234375 %	125,000.00	114,877.93	114,877.93	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
April 1, 2022 May 12, 2022	Purchase 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @97.04296875 %	275,000.00	266,868.16	266,868.16	
April 11, 2022 May 12, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of FNMA TBA 30YR MPT 3.500% 5/15/48 @97.75 %	25,000.00	24,437.50	24,437.50	
April 11, 2022 May 12, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 5/15/52 @99.9375 %	25,000.00	24,984.38	24,984.38	
April 12, 2022 May 12, 2022	Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 5/15/52 @100.578125 %	225,000.00	226,300.78	226,300.78	
April 28, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.59375 %	75,000.00	66,445.31	66,445.31	
April 29, 2022 May 12, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @94.33203125 %	50,000.00	47,166.02	47,166.02	
March 17, 2022 May 12, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @96.234375 %	150,000.00	144,351.56	144,351.56	
March 18, 2022 May 12, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @96.515625 %	150,000.00	144,773.44	144,773.44	
March 23, 2022 May 12, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.53125 %	150,000.00	143,296.88	143,296.88	
March 29, 2022 May 12, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @94.80859375 %	100,000.00	94,808.59	94,808.59	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 31, 2022 May 12, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.1484375 %	150,000.00	142,722.66	142,722.66	
March 23, 2022 May 12, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.53125 %	150,000.00	143,296.88	143,296.88	
March 29, 2022 May 12, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @94.80859375 %	100,000.00	94,808.59	94,808.59	
March 31, 2022 May 12, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.1484375 %	150,000.00	142,722.66	142,722.66	
March 17, 2022 May 12, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @96.234375 %	150,000.00	144,351.56	144,351.56	
March 18, 2022 May 12, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @96.515625 %	150,000.00	144,773.44	144,773.44	
March 28, 2022 May 12, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @96.53515625 %	100,000.00	96,535.16	96,535.16	
March 29, 2022 May 12, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @97.14453125 %	200,000.00	194,289.06	194,289.06	
April 1, 2022 May 12, 2022	Purchase 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @97.04296875 %	275,000.00	266,868.16	266,868.16	
April 29, 2022 May 12, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @94.33203125 %	50,000.00	47,166.02	47,166.02	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
April 11, 2022 May 12, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of FNMA TBA 30YR MPT 3.500% 5/15/48 @97.75 %	25,000.00	24,437.50	24,437.50	
April 11, 2022 May 12, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 5/15/52 @99.9375 %	25,000.00	24,984.38	24,984.38	
April 12, 2022 May 12, 2022	Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 5/15/52 @100.578125 %	225,000.00	226,300.78	226,300.78	
April 29, 2022 May 12, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @94.33203125 %	50,000.00	47,166.02	47,166.02	
April 1, 2022 May 12, 2022	Reversal of Purchase 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @97.04296875 %	275,000.00	266,868.16	266,868.16	
March 29, 2022 May 12, 2022	Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @97.14453125 %	200,000.00	194,289.06	194,289.06	
March 28, 2022 May 12, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @96.53515625 %	100,000.00	96,535.16	96,535.16	
April 11, 2022 May 12, 2022	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of FNMA TBA 30YR MPT 3.500% 5/15/48 @97.75 %	25,000.00	24,437.50	24,437.50	
April 12, 2022 May 12, 2022	Reversal of Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 5/15/52 @100.578125 %	225,000.00	226,300.78	226,300.78	
April 11, 2022 May 12, 2022	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 5/15/52 @99.9375 %	25,000.00	24,984.38	24,984.38	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
April 28, 2022 May 12, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.59375 %	75,000.00	66,445.31	66,445.31	
March 15, 2022 May 12, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.703125 %	125,000.00	117,128.91	117,128.91	
March 17, 2022 May 12, 2022	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.64453125 %	175,000.00	163,877.93	163,877.93	
March 21, 2022 May 12, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.25 %	150,000.00	139,875.00	139,875.00	
March 24, 2022 May 12, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.5859375 %	100,000.00	92,585.94	92,585.94	
March 24, 2022 May 12, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.40625 %	50,000.00	46,203.13	46,203.13	
March 29, 2022 May 12, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.1640625 %	100,000.00	92,164.06	92,164.06	
April 1, 2022 May 12, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @91.90234375 %	125,000.00	114,877.93	114,877.93	
March 17, 2022 May 12, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.64453125 %	175,000.00	163,877.93	163,877.93	
March 21, 2022 May 12, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.25 %	150,000.00	139,875.00	139,875.00	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 29, 2022 May 12, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.1640625 %	100,000.00	92,164.06	92,164.06	
April 1, 2022 May 12, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @91.90234375 %	125,000.00	114,877.93	114,877.93	
March 15, 2022 May 12, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.703125 %	125,000.00	117,128.91	117,128.91	
March 24, 2022 May 12, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.5859375 %	100,000.00	92,585.94	92,585.94	
March 24, 2022 May 12, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.40625 %	50,000.00	46,203.13	46,203.13	
April 28, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.59375 %	75,000.00	66,445.31	66,445.31	
April 1, 2022 May 17, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15yr MPT 2.000% 5/15/35 @96.50390625 %	75,000.00	72,377.93	72,377.93	
April 1, 2022 May 17, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15yr MPT 2.000% 5/15/35 @96.50390625 %	75,000.00	72,377.93	72,377.93	
April 1, 2022 May 17, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15yr MPT 2.000% 5/15/35 @96.50390625 %	75,000.00	72,377.93	72,377.93	
April 11, 2022 May 19, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 5/15/2051 @94.19335937 %	150,000.00	141,290.04	141,290.04	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
April 11, 2022 May 19, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 5/15/2051 @94.19335937 %	150,000.00	141,290.04	141,290.04	
April 11, 2022 May 19, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000% 5/15/52 @91.83203125 %	125,000.00	114,790.04	114,790.04	
April 11, 2022 May 19, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 5/15/2051 @94.19335938 %	150,000.00	141,290.04	141,290.04	
April 21, 2022 June 13, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @87.84375 %	175,000.00	153,726.56	153,726.56	
April 21, 2022 June 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @87.57421875 %	150,000.00	131,361.33	131,361.33	
April 21, 2022 June 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @90.7890625 %	50,000.00	45,394.53	45,394.53	
April 21, 2022 June 13, 2022	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @87.84375 %	175,000.00	153,726.56	153,726.56	
April 21, 2022 June 13, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @90.7890625 %	50,000.00	45,394.53	45,394.53	
April 21, 2022 June 13, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @87.57421875 %	150,000.00	131,361.33	131,361.33	
April 21, 2022 June 13, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @87.84375 %	175,000.00	153,726.56	153,726.56	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
April 21, 2022 June 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @87.57421875 %	150,000.00	131,361.33	131,361.33	
May 2, 2022 June 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @87.08203125 %	100,000.00	87,082.03	87,082.03	
May 17, 2022 June 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @87.84375 %	50,000.00	43,921.88	43,921.88	
April 21, 2022 June 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @90.7890625 %	50,000.00	45,394.53	45,394.53	
May 2, 2022 June 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @90.3046875 %	50,000.00	45,152.34	45,152.34	
May 2, 2022 June 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @90.2890625 %	50,000.00	45,144.53	45,144.53	
May 3, 2022 June 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @90.57421875 %	50,000.00	45,287.11	45,287.11	
May 3, 2022 June 13, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 6/15/48 @93.765625 %	200,000.00	187,531.25	187,531.25	
June 10, 2022 June 14, 2022	Purchase 50.00 Shares of Park Hotels & Resorts Inc @ $17.0098, Paid $1.50 Broker Commission	50.00	851.99	851.99	
Total Purchases			**$50,293,002.91**	**$50,293,002.91**	**$0.00**

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales					
June 8, 2021 July 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3632812 %	150,000.00	155,044.92	154,898.52	146.40
June 10, 2021 July 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.5234375 %	150,000.00	155,285.16	154,898.53	386.63
June 11, 2021 July 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.5839843 %	150,000.00	155,375.98	154,898.53	477.45
June 11, 2021 July 14, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @101.2148437 %	125,000.00	126,518.55	125,857.69	660.86
June 14, 2021 July 14, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.4042968 %	175,000.00	180,957.52	180,714.95	242.57
June 14, 2021 July 14, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.8964843 %	125,000.00	126,120.61	125,857.69	262.92
June 16, 2021 July 14, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3535156 %	175,000.00	180,868.65	180,714.94	153.71
June 21, 2021 July 14, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.5566406 %	75,000.00	75,417.48	75,514.61	-97.13
June 21, 2021 July 14, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.5566406 %	25,000.00	25,139.16	25,171.54	-32.38
June 8, 2021 July 14, 2021	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3632812 %	150,000.00	155,044.92	154,898.52	-146.40

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 10, 2021 July 14, 2021	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.5234375 %	150,000.00	155,285.16	154,898.53	-386.63
June 11, 2021 July 14, 2021	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.5839843 %	150,000.00	155,375.98	154,898.53	-477.45
June 11, 2021 July 14, 2021	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @101.2148437 %	125,000.00	126,518.55	125,857.69	-660.86
June 14, 2021 July 14, 2021	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.4042968 %	175,000.00	180,957.52	180,714.95	-242.57
June 14, 2021 July 14, 2021	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.8964843 %	125,000.00	126,120.61	125,857.69	-262.92
June 16, 2021 July 14, 2021	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3535156 %	175,000.00	180,868.65	180,714.94	-153.71
June 21, 2021 July 14, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.5566406 %	75,000.00	75,417.48	75,514.61	97.13
June 21, 2021 July 14, 2021	Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.5566406 %	25,000.00	25,139.16	25,171.54	32.38
June 14, 2021 July 14, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.8964843 %	125,000.00	126,120.61	125,934.72	185.89
June 21, 2021 July 14, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.5566406 %	25,000.00	25,139.16	25,186.94	-47.78

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 8, 2021 July 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3632812 %	150,000.00	155,044.92	154,836.39	208.53
June 10, 2021 July 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.5234375 %	150,000.00	155,285.16	154,836.40	448.76
June 11, 2021 July 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.5839843 %	150,000.00	155,375.98	154,836.40	539.58
June 14, 2021 July 14, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.4042968 %	175,000.00	180,957.52	180,642.47	315.05
June 16, 2021 July 14, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3535156 %	175,000.00	180,868.65	180,642.47	226.18
June 7, 2021 July 14, 2021	Sale 375,000.00 Par Value 375,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.7890625 %	375,000.00	377,958.98	377,836.75	122.23
June 11, 2021 July 14, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @101.2148437 %	125,000.00	126,518.55	125,945.58	572.97
June 21, 2021 July 14, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.5566406 %	75,000.00	75,417.48	75,567.35	-149.87
June 21, 2021 July 19, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @102.7070312 %	125,000.00	128,383.79	128,785.73	-401.94
June 25, 2021 July 19, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @102.8984375 %	50,000.00	51,449.22	51,514.29	-65.07

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 16, 2021 July 19, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 7/15/36 @101.0820312 %	100,000.00	101,082.03	100,787.95	294.08
June 21, 2021 July 19, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @102.7070312 %	125,000.00	128,383.79	128,777.91	-394.12
June 25, 2021 July 19, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @102.8984375 %	50,000.00	51,449.22	51,511.16	-61.94
June 25, 2021 July 19, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @102.8984375 %	50,000.00	51,449.22	51,514.29	65.07
June 21, 2021 July 19, 2021	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @102.7070312 %	125,000.00	128,383.79	128,785.73	401.94
June 28, 2021 July 21, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.3378906 %	50,000.00	51,668.95	51,654.95	14.00
June 28, 2021 July 21, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.3378906 %	50,000.00	51,668.95	51,617.19	51.76
June 28, 2021 July 21, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.3378906 %	50,000.00	51,668.95	51,654.95	-14.00
June 28, 2021 July 21, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.000% 7/15/50 @101.7441406 %	25,000.00	25,436.04	25,340.33	95.71
June 28, 2021 July 21, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.000% 7/15/50 @101.7441406 %	50,000.00	50,872.07	50,680.67	191.40

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 30, 2021 August 12, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.875 %	125,000.00	126,093.75	125,838.64	255.11
July 8, 2021 August 12, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.7304687 %	150,000.00	155,595.70	154,804.05	791.65
July 8, 2021 August 12, 2021	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.6074218 %	200,000.00	203,214.84	201,341.83	1,873.01
July 13, 2021 August 12, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.5292968 %	175,000.00	181,176.27	180,604.71	571.56
July 14, 2021 August 12, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.2753906 %	175,000.00	177,231.93	176,174.10	1,057.83
July 16, 2021 August 12, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.6347656 %	175,000.00	181,360.84	180,604.72	756.12
July 16, 2021 August 12, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.4589843 %	175,000.00	177,553.22	176,174.10	1,379.12
July 19, 2021 August 12, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.8671875 %	150,000.00	155,800.78	154,804.04	996.74
July 19, 2021 August 12, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.9414062 %	175,000.00	178,397.46	176,174.09	2,223.37
July 22, 2021 August 12, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5566406 %	50,000.00	50,778.32	50,335.45	442.87

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
July 22, 2021 August 12, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5566406 %	100,000.00	101,556.64	100,670.91	885.73
July 22, 2021 August 12, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.875 %	150,000.00	155,812.50	154,804.05	1,008.45
June 30, 2021 August 12, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.875 %	125,000.00	126,093.75	125,789.34	304.41
July 8, 2021 August 12, 2021	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.6074218 %	200,000.00	203,214.84	201,262.94	1,951.90
July 14, 2021 August 12, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.2753906 %	175,000.00	177,231.93	176,105.06	1,126.87
July 19, 2021 August 12, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.9414062 %	175,000.00	178,397.46	176,105.07	2,292.39
July 22, 2021 August 12, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5566406 %	50,000.00	50,778.32	50,315.73	462.59
July 8, 2021 August 12, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.7304687 %	150,000.00	155,595.70	154,850.83	744.87
July 13, 2021 August 12, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.5292968 %	175,000.00	181,176.27	180,659.30	516.97
July 16, 2021 August 12, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.6347656 %	175,000.00	181,360.84	180,659.31	701.53

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
July 19, 2021 August 12, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.8671875 %	150,000.00	155,800.78	154,850.83	949.95
July 22, 2021 August 12, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.875 %	150,000.00	155,812.50	154,850.83	961.67
July 16, 2021 August 12, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.4589843 %	175,000.00	177,553.22	176,097.96	1,455.26
July 22, 2021 August 12, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5566406 %	100,000.00	101,556.64	100,627.40	929.24
July 8, 2021 August 12, 2021	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.7304687 %	150,000.00	155,595.70	154,804.05	-791.65
July 13, 2021 August 12, 2021	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.5292968 %	175,000.00	181,176.27	180,604.71	-571.56
July 16, 2021 August 12, 2021	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.6347656 %	175,000.00	181,360.84	180,604.72	-756.12
July 19, 2021 August 12, 2021	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.8671875 %	150,000.00	155,800.78	154,804.04	-996.74
July 22, 2021 August 12, 2021	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.875 %	150,000.00	155,812.50	154,804.05	-1,008.45
June 30, 2021 August 12, 2021	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.875 %	125,000.00	126,093.75	125,838.64	-255.11

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
July 8, 2021 August 12, 2021	Reversal of Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.6074218 %	200,000.00	203,214.84	201,341.83	-1,873.01
July 14, 2021 August 12, 2021	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.2753906 %	175,000.00	177,231.93	176,174.10	-1,057.83
July 16, 2021 August 12, 2021	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.4589843 %	175,000.00	177,553.22	176,174.10	-1,379.12
July 19, 2021 August 12, 2021	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.9414062 %	175,000.00	178,397.46	176,174.09	-2,223.37
July 22, 2021 August 12, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5566406 %	50,000.00	50,778.32	50,335.45	-442.87
July 22, 2021 August 12, 2021	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5566406 %	100,000.00	101,556.64	100,670.91	-885.73
July 30, 2021 August 17, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of Umbs Tba 15yr Mpt 1.500% 8/15/2036 @101.8828125 %	100,000.00	101,882.81	100,921.88	960.93
July 13, 2021 August 17, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 8/15/36 @103.0898437 %	100,000.00	103,089.84	102,631.70	458.14
July 26, 2021 August 17, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 8/15/36 @103.6679687 %	75,000.00	77,750.98	76,973.77	777.21
July 26, 2021 August 19, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.6855468 %	50,000.00	51,842.77	51,600.00	242.77

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
July 27, 2021 August 19, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.000% 8/15/51 @102.1875 %	75,000.00	76,640.63	76,171.88	468.75
July 26, 2021 August 19, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.6855468 %	50,000.00	51,842.77	51,578.13	264.64
July 26, 2021 August 19, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.6855468 %	50,000.00	51,842.77	51,600.00	-242.77
August 30, 2021 September 1, 2021	Sale 55.00 Shares of Brandywine Realty Trust @ $14.00, Paid $1.65 Broker Commission, $0.01 SEC Fee	55.00	768.34	739.31	29.03
August 9, 2021 September 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.5625 %	150,000.00	155,343.75	155,234.47	109.28
August 18, 2021 September 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.625 %	150,000.00	155,437.50	155,234.46	203.04
August 19, 2021 September 14, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.8261718 %	175,000.00	181,695.80	181,106.88	588.92
August 20, 2021 September 14, 2021	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.7421875 %	200,000.00	207,484.38	206,979.31	505.07
August 9, 2021 September 14, 2021	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.5625 %	150,000.00	155,343.75	155,234.47	-109.28
August 18, 2021 September 14, 2021	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.625 %	150,000.00	155,437.50	155,234.46	-203.04

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
August 19, 2021 September 14, 2021	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.8261718 %	175,000.00	181,695.80	181,106.88	-588.92
August 20, 2021 September 14, 2021	Reversal of Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.7421875 %	200,000.00	207,484.38	206,979.31	-505.07
July 14, 2021 September 14, 2021	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @101.078125 %	200,000.00	202,156.25	202,781.25	-625.00
August 9, 2021 September 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.5625 %	150,000.00	155,343.75	155,234.47	109.28
August 11, 2021 September 14, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @100.9726562 %	125,000.00	126,215.82	126,702.15	-486.33
August 13, 2021 September 14, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @101.2851562 %	125,000.00	126,606.45	126,702.15	-95.70
August 18, 2021 September 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @101.1230468 %	150,000.00	151,684.57	152,042.58	-358.01
August 18, 2021 September 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.625 %	150,000.00	155,437.50	155,234.48	203.02
August 19, 2021 September 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @101.4023437 %	150,000.00	152,103.52	152,042.58	60.94
August 19, 2021 September 14, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.8261718 %	175,000.00	181,695.80	181,106.88	588.92

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
August 20, 2021 September 14, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @101.3378906 %	175,000.00	177,341.31	177,383.01	-41.70
August 20, 2021 September 14, 2021	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.7421875 %	200,000.00	207,484.38	206,979.30	505.08
August 20, 2021 September 14, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @101.3378906 %	100,000.00	101,337.89	101,361.72	-23.83
August 20, 2021 September 14, 2021	Sale 250,000.00 Par Value 250,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @101.3378906 %	250,000.00	253,344.73	253,404.30	-59.57
August 18, 2021 September 16, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 15YR MPT 2% 15 Sep 2035 @103.40625 %	100,000.00	103,406.25	102,951.17	455.08
August 19, 2021 September 16, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 9/15/36 @101.5273437 %	100,000.00	101,527.34	101,732.42	-205.08
August 27, 2021 September 16, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2% 15 Sep 2035 @103.3125 %	75,000.00	77,484.38	77,636.72	-152.34
September 16, 2021 September 20, 2021	Sale 45,000.00 Par Value of Credit Suisse Group AG Variable 2.593% 11 Sep 2025 @ 103.96% Received Accrued Interest of $29.17	45,000.00	46,780.65	46,962.30	-181.65
August 20, 2021 September 21, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.53125 %	50,000.00	51,765.63	51,752.99	12.64
August 27, 2021 September 21, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.578125 %	25,000.00	25,894.53	25,876.50	18.03

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
August 27, 2021 September 21, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.578125 %	100,000.00	103,578.13	103,505.99	72.14
August 27, 2021 September 21, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.578125 %	25,000.00	25,894.53	25,883.30	11.23
August 20, 2021 September 21, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.53125 %	50,000.00	51,765.63	51,752.99	-12.64
August 27, 2021 September 21, 2021	Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.578125 %	25,000.00	25,894.53	25,876.50	-18.03
August 27, 2021 September 21, 2021	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.578125 %	100,000.00	103,578.13	103,505.99	-72.14
August 20, 2021 September 21, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.53125 %	50,000.00	51,765.63	51,744.80	20.83
August 27, 2021 September 21, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.578125 %	100,000.00	103,578.13	103,489.58	88.55
September 10, 2021 October 14, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2051 @103.7265625 %	175,000.00	181,521.48	181,114.87	406.61
September 20, 2021 October 14, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2051 @103.6367187 %	175,000.00	181,364.26	181,114.88	249.38
September 22, 2021 October 14, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2051 @103.703125 %	125,000.00	129,628.91	129,367.77	261.14

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
September 27, 2021 October 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2051 @103.1347656 %	150,000.00	154,702.15	155,241.32	-539.17
September 10, 2021 October 14, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2051 @101.1308593 %	175,000.00	176,979.00	176,896.26	82.74
September 14, 2021 October 14, 2021	Sale 400,000.00 Par Value 400,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2051 @101.4003906 %	400,000.00	405,601.56	404,334.29	1,267.27
September 20, 2021 October 14, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2051 @101.0761718 %	175,000.00	176,883.30	176,896.26	-12.96
September 22, 2021 October 14, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2051 @101.109375 %	125,000.00	126,386.72	126,354.47	32.25
September 27, 2021 October 14, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2051 @100.2675781 %	100,000.00	100,267.58	101,083.58	-816.00
September 13, 2021 October 19, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Oct 2036 @101.5585937 %	75,000.00	76,168.95	75,925.36	243.59
September 13, 2021 October 19, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Oct 2036 @101.5585937 %	75,000.00	76,168.95	76,018.07	150.88
September 13, 2021 October 19, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 2% 25 Apr 2035 @103.4921875 %	50,000.00	51,746.09	51,603.94	142.15
September 14, 2021 October 19, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2% 25 Apr 2035 @103.59375 %	75,000.00	77,695.31	77,405.90	289.41

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
September 14, 2021 October 19, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Oct 2036 @101.6875 %	75,000.00	76,265.63	75,940.43	325.20
September 13, 2021 October 19, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Oct 2036 @101.5585937 %	75,000.00	76,168.95	75,925.36	-243.59
September 22, 2021 October 21, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2051 @103.5546875 %	100,000.00	103,554.69	103,365.11	189.58
September 27, 2021 October 21, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2051 @103.1230468 %	75,000.00	77,342.29	77,523.83	-181.54
September 27, 2021 October 21, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000%15 Oct 2051 @101.3066406 %	25,000.00	25,326.66	25,426.76	-100.10
September 22, 2021 October 21, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2051 @103.5546875 %	100,000.00	103,554.69	103,377.24	177.45
September 27, 2021 October 21, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2051 @103.1230468 %	75,000.00	77,342.29	77,532.92	-190.63
September 27, 2021 October 21, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2051 @103.1230468 %	75,000.00	77,342.29	77,523.83	181.54
September 22, 2021 October 21, 2021	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2051 @103.5546875 %	100,000.00	103,554.69	103,365.11	-189.58
October 26, 2021 October 28, 2021	Sale 5,000.00 Par Value of Credit Suisse Group AG 4.55% 17 Apr 2026 @ 111.17% Received Accrued Interest of $6.32	5,000.00	5,558.40	5,629.35	-70.95

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
October 14, 2021 November 10, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.8496093 %	175,000.00	179,986.82	180,967.90	-981.08
October 15, 2021 November 10, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.7421875 %	175,000.00	179,798.83	180,967.89	-1,169.06
October 21, 2021 November 10, 2021	Sale 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.265625 %	275,000.00	281,230.47	284,378.12	-3,147.65
October 14, 2021 November 10, 2021	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.8496093 %	175,000.00	179,986.82	180,967.90	981.08
October 15, 2021 November 10, 2021	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.7421875 %	175,000.00	179,798.83	180,967.89	1,169.06
October 21, 2021 November 10, 2021	Reversal of Sale 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.265625 %	275,000.00	281,230.47	284,378.12	3,147.65
October 14, 2021 November 10, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @100.1015625 %	100,000.00	100,101.56	100,628.47	-526.91
October 14, 2021 November 10, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.8496093 %	175,000.00	179,986.82	180,894.21	-907.39
October 15, 2021 November 10, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.7421875 %	175,000.00	179,798.83	180,894.22	-1,095.39
October 21, 2021 November 10, 2021	Sale 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.265625 %	275,000.00	281,230.47	284,262.35	-3,031.88

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
October 6, 2021 November 10, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @100.0273437 %	150,000.00	150,041.02	151,459.13	-1,418.11
October 14, 2021 November 10, 2021	Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @100.1152343 %	225,000.00	225,259.28	227,188.70	-1,929.42
October 15, 2021 November 10, 2021	Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @99.8496093 %	225,000.00	224,661.62	227,188.71	-2,527.09
October 18, 2021 November 10, 2021	Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @99.6269531 %	225,000.00	224,160.64	227,188.71	-3,028.07
October 22, 2021 November 16, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Nov 2036 @100.234375 %	25,000.00	25,058.59	25,394.53	-335.94
October 25, 2021 November 18, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2051 @102.375 %	175,000.00	179,156.25	180,402.22	-1,245.97
October 25, 2021 November 18, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2051 @102.375 %	175,000.00	179,156.25	180,605.47	-1,449.22
October 25, 2021 November 18, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of GNMAII Jumbo TBA 30yr Mpt 2.000%15 Nov 50 @100.8496093 %	25,000.00	25,212.40	25,281.25	-68.85
October 25, 2021 November 18, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of GNMAII Jumbo TBA 30yr Mpt 2.000%15 Nov 50 @100.8496093 %	100,000.00	100,849.61	101,136.72	-287.11
November 16, 2021 November 18, 2021	Sale 105.00 Shares of Healthpeak Properties Inc @ $34.16, Paid $4.20 Broker Commission, $0.02 SEC Fee	105.00	3,582.58	3,501.65	80.93

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
October 25, 2021 November 18, 2021	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2051 @102.375 %	175,000.00	179,156.25	180,402.22	1,245.97
October 27, 2021 December 13, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.359375 %	175,000.00	179,128.91	179,053.97	74.94
October 29, 2021 December 13, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.4375 %	75,000.00	76,828.13	76,737.41	90.72
November 1, 2021 December 13, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.4238281 %	175,000.00	179,241.70	179,053.97	187.73
November 2, 2021 December 13, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Dec 2051 @104.25 %	100,000.00	104,250.00	104,054.69	195.31
November 2, 2021 December 13, 2021	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.609375 %	200,000.00	205,218.75	204,633.11	585.64
November 2, 2021 December 13, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.578125 %	75,000.00	76,933.59	76,737.41	196.18
October 26, 2021 December 13, 2021	Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2051 @99.40625 %	225,000.00	223,664.06	224,285.69	-621.63
October 29, 2021 December 13, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2051 @99.75 %	75,000.00	74,812.50	74,761.90	50.60
November 1, 2021 December 13, 2021	Sale 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2051 @99.75 %	275,000.00	274,312.50	274,126.95	185.55

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
October 27, 2021 December 13, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.359375 %	175,000.00	179,128.91	179,058.63	70.28
October 29, 2021 December 13, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.4375 %	75,000.00	76,828.13	76,739.42	88.71
November 2, 2021 December 13, 2021	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.609375 %	200,000.00	205,218.75	204,638.44	580.31
November 1, 2021 December 13, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.4238281 %	175,000.00	179,241.70	179,058.63	183.07
November 2, 2021 December 13, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Dec 2051 @104.25 %	100,000.00	104,250.00	104,015.63	234.37
October 27, 2021 December 13, 2021	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.359375 %	175,000.00	179,128.91	179,053.97	-74.94
October 29, 2021 December 13, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.4375 %	75,000.00	76,828.13	76,737.41	-90.72
November 1, 2021 December 13, 2021	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.4238281 %	175,000.00	179,241.70	179,053.97	-187.73
November 2, 2021 December 13, 2021	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Dec 2051 @104.25 %	100,000.00	104,250.00	104,054.69	-195.31
November 2, 2021 December 13, 2021	Reversal of Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.609375 %	200,000.00	205,218.75	204,633.11	-585.64

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
November 2, 2021 December 13, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.578125 %	75,000.00	76,933.59	76,737.41	-196.18
November 2, 2021 December 13, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.578125 %	75,000.00	76,933.59	76,730.88	202.71
November 2, 2021 December 13, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2051 @100 %	50,000.00	50,000.00	49,817.02	182.98
November 2, 2021 December 13, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2051 @100 %	25,000.00	25,000.00	24,908.51	91.49
November 2, 2021 December 16, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000%15 Dec 2036 @102.5 %	75,000.00	76,875.00	76,763.67	111.33
October 22, 2021 December 16, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 15YR MPT 2.000%15 Dec 2036 @102.1445312 %	125,000.00	127,680.66	128,033.86	-353.20
November 8, 2021 December 16, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Dec 2036 @100.75 %	25,000.00	25,187.50	25,009.77	177.73
November 8, 2021 December 16, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Dec 2036 @100.75 %	75,000.00	75,562.50	75,105.47	457.03
November 4, 2021 December 20, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500%15 Dec 50 @102.671875 %	175,000.00	179,675.78	178,787.11	888.67
November 5, 2021 December 20, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000%15 Dec 2051 @101.609375 %	75,000.00	76,207.03	75,468.75	738.28

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
December 3, 2021 January 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.125 %	150,000.00	153,187.50	153,462.21	-274.71
December 8, 2021 January 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @101.90625 %	150,000.00	152,859.38	153,462.22	-602.84
December 10, 2021 January 13, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @101.9863281 %	175,000.00	178,476.07	179,039.26	-563.19
December 17, 2021 January 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.34375 %	75,000.00	76,757.81	76,731.11	26.70
December 20, 2021 January 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of Fnma Tba 40yr Mpt 3.000% 1/15/48 @103.6914062 %	50,000.00	51,845.70	52,070.74	-225.04
December 3, 2021 January 13, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.125 %	150,000.00	153,187.50	153,462.21	274.71
December 8, 2021 January 13, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @101.90625 %	150,000.00	152,859.38	153,462.22	602.84
December 10, 2021 January 13, 2022	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @101.9863281 %	175,000.00	178,476.07	179,039.26	563.19
December 17, 2021 January 13, 2022	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.34375 %	75,000.00	76,757.81	76,731.11	-26.70
December 20, 2021 January 13, 2022	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of Fnma Tba 40yr Mpt 3.000% 1/15/48 @103.6914062 %	50,000.00	51,845.70	52,070.74	225.04

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
December 20, 2021 January 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of Fnma Tba 40yr Mpt 3.000% 1/15/48 @103.6914062 %	50,000.00	51,845.70	52,066.40	-220.70
December 7, 2021 January 13, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/52 @99.6113281 %	175,000.00	174,319.82	174,055.45	264.37
December 8, 2021 January 13, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/52 @99.3320312 %	175,000.00	173,831.05	174,055.45	-224.40
December 10, 2021 January 13, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/52 @99.7226562 %	175,000.00	174,514.65	174,055.45	459.20
December 17, 2021 January 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/52 @99.9863281 %	50,000.00	49,993.16	49,730.13	263.03
December 3, 2021 January 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.125 %	150,000.00	153,187.50	153,406.88	-219.38
December 8, 2021 January 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @101.90625 %	150,000.00	152,859.38	153,406.87	-547.49
December 10, 2021 January 13, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @101.9863281 %	175,000.00	178,476.07	178,974.68	-498.61
December 17, 2021 January 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/52 @99.9863281 %	50,000.00	49,993.16	49,749.78	243.38
December 17, 2021 January 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.34375 %	75,000.00	76,757.81	76,790.04	-32.23

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
December 10, 2021 January 18, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 1/15/36 @102.3125 %	75,000.00	76,734.38	76,829.91	-95.53
December 10, 2021 January 18, 2022	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 1/15/36 @102.3125 %	75,000.00	76,734.38	76,829.91	95.53
December 10, 2021 January 18, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 1/15/37 @102.3125 %	75,000.00	76,734.38	76,746.09	-11.71
December 10, 2021 January 18, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 1/15/37 @100.203125 %	75,000.00	75,152.34	75,421.88	-269.54
January 4, 2022 January 20, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 1/15/52 @101.9863281 %	175,000.00	178,476.07	179,333.98	-857.91
December 27, 2021 January 20, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo Tba 30yr Mpt 2.000% 1/15/51 @100.9863281 %	75,000.00	75,739.75	76,063.48	-323.73
January 12, 2022 February 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @100.390625 %	150,000.00	150,585.94	152,719.10	-2,133.16
January 20, 2022 February 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 2/15/48 @101.96875 %	50,000.00	50,984.38	51,750.21	-765.83
January 31, 2022 February 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.828125 %	125,000.00	124,785.16	127,104.04	-2,318.88
January 31, 2022 February 14, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.89257812 %	25,000.00	24,973.14	25,420.81	-447.67

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
January 12, 2022 February 14, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @100.390625 %	150,000.00	150,585.94	152,719.10	2,133.16
January 20, 2022 February 14, 2022	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 2/15/48 @101.96875 %	50,000.00	50,984.38	51,750.21	765.83
January 31, 2022 February 14, 2022	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.828125 %	125,000.00	124,785.16	127,104.04	2,318.88
January 31, 2022 February 14, 2022	Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.89257812 %	25,000.00	24,973.14	25,420.81	447.67
January 12, 2022 February 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @100.390625 %	150,000.00	150,585.94	152,258.91	-1,672.97
January 21, 2022 February 14, 2022	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.84375 %	200,000.00	199,687.50	203,011.88	-3,324.38
January 27, 2022 February 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.5 %	125,000.00	124,375.00	126,882.42	-2,507.42
January 31, 2022 February 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.828125 %	125,000.00	124,785.16	126,882.42	-2,097.26
January 31, 2022 February 14, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.8925781 %	25,000.00	24,973.14	25,376.48	-403.34
January 20, 2022 February 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 2/15/48 @101.96875 %	50,000.00	50,984.38	51,777.34	-792.96

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
January 18, 2022 February 14, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/52 @97.109375 %	175,000.00	169,941.41	173,983.91	-4,042.50
January 19, 2022 February 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/52 @97.234375 %	150,000.00	145,851.56	149,129.06	-3,277.50
January 27, 2022 February 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/52 @97.1738281 %	125,000.00	121,467.29	124,394.54	-2,927.25
January 28, 2022 February 17, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 2/15/37 @98.203125 %	75,000.00	73,652.34	75,036.62	-1,384.28
February 3, 2022 February 17, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 2/15/37 @100.265625 %	75,000.00	75,199.22	76,628.74	-1,429.52
February 8, 2022 February 22, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000% 2/15/52 @97.5488281 %	75,000.00	73,161.62	75,600.59	-2,438.97
February 7, 2022 February 22, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 2/15/51 @99.7988281 %	175,000.00	174,647.95	178,103.52	-3,455.57
February 8, 2022 February 22, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000% 2/15/52 @97.5488281 %	50,000.00	48,774.41	50,339.84	-1,565.43
February 22, 2022 March 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.84570312 %	150,000.00	146,768.55	149,514.06	-2,745.51
February 23, 2022 March 14, 2022	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.578125 %	200,000.00	195,156.25	199,352.08	-4,195.83

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
February 24, 2022 March 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @100.25 %	150,000.00	150,375.00	151,496.01	-1,121.01
February 24, 2022 March 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.73828125 %	150,000.00	146,607.42	149,514.06	-2,906.64
February 22, 2022 March 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.84570313 %	150,000.00	146,768.55	149,477.68	-2,709.13
February 23, 2022 March 14, 2022	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.578125 %	200,000.00	195,156.25	199,303.57	-4,147.32
February 24, 2022 March 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.73828125 %	150,000.00	146,607.42	149,477.68	-2,870.26
February 7, 2022 March 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @96.3046875 %	125,000.00	120,380.86	121,209.86	-829.00
February 22, 2022 March 14, 2022	Sale 200,000.00 Par Value 200,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @95.18945313 %	200,000.00	190,378.91	193,935.76	-3,556.85
February 28, 2022 March 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @95.70507813 %	125,000.00	119,631.35	121,209.85	-1,578.50
February 24, 2022 March 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @100.25 %	150,000.00	150,375.00	151,147.41	-772.41
March 1, 2022 March 14, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @101.55078125 %	175,000.00	177,713.87	176,338.64	1,375.23

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 2, 2022 March 14, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @100.7890625 %	25,000.00	25,197.27	25,191.23	6.04
February 24, 2022 March 14, 2022	Sale 225,000.00 Par Value 225,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @94.95507813 %	225,000.00	213,648.93	219,258.99	-5,610.06
March 2, 2022 March 14, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @100.7890625 %	25,000.00	25,197.27	25,410.89	-213.62
February 24, 2022 March 14, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @100.25 %	150,000.00	150,375.00	151,496.01	1,121.01
February 22, 2022 March 14, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.84570312 %	150,000.00	146,768.55	149,514.06	2,745.51
February 23, 2022 March 14, 2022	Reversal of Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.578125 %	200,000.00	195,156.25	199,352.08	4,195.83
February 24, 2022 March 14, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.73828125 %	150,000.00	146,607.42	149,514.06	2,906.64
March 2, 2022 March 17, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of Umbs Tba 15yr Mpt 2.000% 3/15/36 @99.28125 %	75,000.00	74,460.94	75,042.48	-581.54
March 3, 2022 March 21, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000% 3/15/52 @97.28515625 %	75,000.00	72,963.87	73,028.32	-64.45
March 3, 2022 March 21, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 3/15/51 @99.640625 %	150,000.00	149,460.94	149,396.49	64.45

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 28, 2022 March 30, 2022	Sale 18.00 Shares of Ventas Inc @ $62.3392, Paid $0.01 SEC Fee, $0.72 Broker Commission	18.00	1,121.38	986.43	134.95
March 29, 2022 March 31, 2022	Sale 85,000.00 Par Value 59,562.48 Current Face of Citigroup Commercial Mortgage Trust 2016-GC37 CGCMT 2016-GC37 A3 3.05% 10 Apr 2049 @98.476562 % Received Accrued Interest of $151.39	59,562.47	58,655.08	62,843.06	-4,187.98
April 7, 2022 April 11, 2022	Sale 15,000.00 Par Value of Verizon Communications Inc 2.355% 15 Mar 2032 @ 88.23% Received Accrued Interest of $25.51	15,000.00	13,234.35	14,981.30	-1,746.95
March 17, 2022 April 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @96.43945312 %	150,000.00	144,659.18	146,906.00	-2,246.82
March 18, 2022 April 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @96.72070312 %	150,000.00	145,081.05	146,905.99	-1,824.94
March 23, 2022 April 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.73632812 %	150,000.00	143,604.49	146,840.39	-3,235.90
March 28, 2022 April 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @96.765625 %	100,000.00	96,765.63	100,748.48	-3,982.85
March 29, 2022 April 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.015625 %	100,000.00	95,015.63	97,893.60	-2,877.97
March 29, 2022 April 13, 2022	Sale 200,000.00 Par Value 200,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @97.375 %	200,000.00	194,750.00	201,496.96	-6,746.96

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 31, 2022 April 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.34570312 %	150,000.00	143,018.55	146,840.39	-3,821.84
March 24, 2022 April 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @92.58203125 %	50,000.00	46,291.02	47,428.60	-1,137.58
April 1, 2022 April 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @92.06640625 %	100,000.00	92,066.41	94,857.20	-2,790.79
March 17, 2022 April 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @96.43945313 %	150,000.00	144,659.18	146,259.96	-1,600.78
March 18, 2022 April 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @96.72070313 %	150,000.00	145,081.05	146,259.97	-1,178.92
March 23, 2022 April 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.73632813 %	150,000.00	143,604.49	146,259.96	-2,655.47
March 17, 2022 April 13, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @96.43945312 %	150,000.00	144,659.18	146,906.00	2,246.82
March 18, 2022 April 13, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @96.72070312 %	150,000.00	145,081.05	146,905.99	1,824.94
March 23, 2022 April 13, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.73632812 %	150,000.00	143,604.49	146,840.39	3,235.90
March 28, 2022 April 13, 2022	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @96.765625 %	100,000.00	96,765.63	100,748.48	3,982.85

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 29, 2022 April 13, 2022	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.015625 %	100,000.00	95,015.63	97,893.60	2,877.97
March 29, 2022 April 13, 2022	Reversal of Sale 200,000.00 Par Value 200,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @97.375 %	200,000.00	194,750.00	201,496.96	6,746.96
March 31, 2022 April 13, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.34570312 %	150,000.00	143,018.55	146,840.39	3,821.84
March 15, 2022 April 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @93.86132813 %	125,000.00	117,326.66	118,567.84	-1,241.18
March 17, 2022 April 13, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @93.80078125 %	175,000.00	164,151.37	165,994.97	-1,843.60
March 21, 2022 April 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @93.40625 %	150,000.00	140,109.38	142,281.40	-2,172.02
March 24, 2022 April 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @92.75 %	100,000.00	92,750.00	94,854.26	-2,104.26
March 29, 2022 April 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @92.33007813 %	100,000.00	92,330.08	94,854.27	-2,524.19
March 28, 2022 April 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @96.765625 %	100,000.00	96,765.63	100,590.35	-3,824.72
March 29, 2022 April 13, 2022	Sale 200,000.00 Par Value 200,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @97.375 %	200,000.00	194,750.00	201,180.71	-6,430.71

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
April 1, 2022 April 13, 2022	Sale 275,000.00 Par Value 275,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @97.265625 %	275,000.00	267,480.47	276,623.47	-9,143.00
March 31, 2022 April 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.34570313 %	150,000.00	143,018.55	146,893.46	-3,874.91
April 1, 2022 April 13, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @92.06640625 %	25,000.00	23,016.60	23,957.03	-940.43
March 29, 2022 April 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.015625 %	100,000.00	95,015.63	97,773.44	-2,757.81
April 1, 2022 April 18, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 4/15/35 @96.703125 %	75,000.00	72,527.34	74,339.36	-1,812.02
March 14, 2022 April 21, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000% 4/15/52 @95.828125 %	75,000.00	71,871.09	72,832.03	-960.94
April 11, 2022 April 21, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 4/15/52 @94.390625 %	150,000.00	141,585.94	149,173.83	-7,587.89
April 11, 2022 April 21, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000% 4/15/52 @91.984375 %	50,000.00	45,992.19	48,644.53	-2,652.34
March 14, 2022 April 21, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000% 4/15/52 @95.828125 %	50,000.00	47,914.06	48,593.75	-679.69
April 11, 2022 April 21, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000% 4/15/52 @91.984375 %	75,000.00	68,988.28	72,914.06	-3,925.78

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
April 1, 2022 May 12, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @94.8046875 %	100,000.00	94,804.69	95,470.04	-665.35
April 21, 2022 May 12, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.00195312 %	175,000.00	154,003.42	162,800.67	-8,797.25
April 21, 2022 May 12, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.74609375 %	150,000.00	133,119.14	139,543.42	-6,424.28
April 21, 2022 May 12, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.984375 %	50,000.00	45,492.19	47,735.02	-2,242.83
April 21, 2022 May 12, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @87.74609375 %	150,000.00	131,619.14	139,543.43	-7,924.29
May 10, 2022 May 12, 2022	Sale 16.00 Shares of Hudson Pacific Properties Inc @ $20.62, Paid $0.01 SEC Fee, $0.64 Broker Commission	16.00	329.27	449.87	-120.60
April 1, 2022 May 12, 2022	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @94.8046875 %	100,000.00	94,804.69	95,470.04	665.35
April 21, 2022 May 12, 2022	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.984375 %	50,000.00	45,492.19	47,735.02	2,242.83
April 1, 2022 May 12, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @94.8046875 %	100,000.00	94,804.69	95,047.15	-242.46
April 21, 2022 May 12, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.984375 %	50,000.00	45,492.19	47,798.98	-2,306.79

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
May 2, 2022 May 12, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.484375 %	50,000.00	45,242.19	47,798.99	-2,556.80
May 2, 2022 May 12, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.46875 %	50,000.00	45,234.38	47,798.98	-2,564.60
May 3, 2022 May 12, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.75195313 %	50,000.00	45,375.98	47,798.98	-2,423.00
May 3, 2022 May 12, 2022	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @93.97070313 %	200,000.00	187,941.41	193,554.69	-5,613.28
April 21, 2022 May 12, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @87.74609375 %	150,000.00	131,619.14	139,543.43	7,924.29
April 21, 2022 May 12, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.74609375 %	150,000.00	133,119.14	139,543.42	6,424.28
April 21, 2022 May 12, 2022	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.00195312 %	175,000.00	154,003.42	162,800.67	8,797.25
April 21, 2022 May 12, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.00195313 %	175,000.00	154,003.42	161,918.68	-7,915.26
April 21, 2022 May 12, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @87.74609375 %	150,000.00	131,619.14	138,787.45	-7,168.31
May 2, 2022 May 12, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @87.25195313 %	100,000.00	87,251.95	92,524.96	-5,273.01

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
April 12, 2022 May 17, 2022	Sale 250,000.00 Par Value 250,000.00 Current Face of UMBS TBA 15YR MPT 2.500% 5/15/37 @96.8125 %	250,000.00	242,031.25	245,537.11	-3,505.86
April 12, 2022 May 17, 2022	Reversal of Sale 250,000.00 Par Value 250,000.00 Current Face of UMBS TBA 15YR MPT 2.500% 5/15/37 @96.8125 %	250,000.00	242,031.25	245,537.11	3,505.86
May 13, 2022 May 17, 2022	Sale 130.00 Shares of VICI Properties Inc @ $28.3764, Paid $0.09 SEC Fee, $5.20 Broker Commission	130.00	3,683.64	3,726.66	-43.02
April 12, 2022 May 17, 2022	Sale 250,000.00 Par Value 250,000.00 Current Face of UMBS TBA 15YR MPT 2.500% 5/15/37 @96.8125 %	250,000.00	242,031.25	245,537.11	-3,505.86
May 16, 2022 May 18, 2022	Sale 58.00 Shares of VICI Properties Inc @ $29.36, Paid $0.04 SEC Fee, $2.32 Broker Commission	58.00	1,700.52	1,662.66	37.86
April 28, 2022 May 19, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000% 5/15/52 @91.09375 %	75,000.00	68,320.31	68,874.02	-553.71
May 19, 2022 May 23, 2022	Sale 108.00 Shares of Host Hotels & Resorts Inc @ $19.65, Paid $0.05 SEC Fee, $3.24 Broker Commission	108.00	2,118.91	1,579.96	538.95
May 19, 2022 May 23, 2022	Sale 141.00 Shares of Host Hotels & Resorts Inc @ $19.7203, Paid $0.07 SEC Fee, $4.23 Broker Commission	141.00	2,776.26	2,062.73	713.53
May 20, 2022 May 24, 2022	Sale 14.00 Shares of VICI Properties Inc @ $29.32, Paid $0.01 SEC Fee, $0.56 Broker Commission	14.00	409.91	401.33	8.58
June 6, 2022 June 8, 2022	Sale 96.00 Shares of VICI Properties Inc @ $32.9671, Paid $0.08 SEC Fee, $3.84 Broker Commission	96.00	3,160.92	2,751.99	408.93

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 7, 2022 June 13, 2022	Sale 225,000.00 Par Value 225,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 6/15/48 @94.53125 %	225,000.00	212,695.31	210,550.78	2,144.53
May 23, 2022 June 13, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @87.84960938 %	175,000.00	153,736.82	153,296.98	439.84
June 6, 2022 June 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @87.359375 %	150,000.00	131,039.06	131,397.41	-358.35
June 7, 2022 June 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @87.50195313 %	125,000.00	109,377.44	109,497.84	-120.40
June 2, 2022 June 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @91.765625 %	75,000.00	68,824.22	67,866.94	957.28
June 6, 2022 June 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @90.671875 %	75,000.00	68,003.91	67,866.94	136.97
June 7, 2022 June 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 6/15/48 @94.390625 %	50,000.00	47,195.31	46,882.81	312.50
June 7, 2022 June 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @91.00195313 %	50,000.00	45,500.98	45,244.63	256.35
June 7, 2022 June 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @91.04882813 %	100,000.00	91,048.83	90,411.84	636.99
June 7, 2022 June 13, 2022	Sale 250,000.00 Par Value 250,000.00 Current Face of FNMA TBA 30YR MPT 3.500% 6/15/48 @97.29882813 %	250,000.00	243,247.07	240,820.31	2,426.76

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 6, 2022 June 13, 2022	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 6/15/52 @99.296875 %	200,000.00	198,593.75	197,210.94	1,382.81
June 1, 2022 June 13, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @88.06445313 %	175,000.00	154,112.79	153,176.30	936.49
June 7, 2022 June 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @87.50195313 %	50,000.00	43,750.98	43,764.64	-13.66
May 17, 2022 June 22, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.000% 6/15/51 @90.34375 %	50,000.00	45,171.88	44,608.40	563.48
June 10, 2022 June 22, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 6/15/52 @91.8359375 %	125,000.00	114,794.92	114,731.45	63.47
Total Sales			**$42,264,282.20**	**$42,535,123.33**	**-$147,068.29**
Total Credit Suisse Securities (USA) 0355			**$92,557,285.11**	**$92,828,126.24**	**-$147,068.29**
Deutsche Bank Securities Inc 0573					
Purchases					
July 1, 2021 July 2, 2021	Purchase 75,000.00 Par Value of United States Treasury Note/Bond .125% 30 Jun 2023 @ 99.75% Paid Accrued Interest of $0.51	75,000.00	74,812.50	74,812.50	
July 14, 2021 July 15, 2021	Purchase 105,000.00 Par Value of United States Treasury Note/Bond .875% 30 Jun 2026 @ 100.33% Paid Accrued Interest of $37.45	105,000.00	105,344.53	105,344.53	
July 14, 2021 July 15, 2021	Purchase 525,000.00 Par Value of United States Treasury Note/Bond .125% 30 Jun 2023 @ 99.79% Paid Accrued Interest of $26.75	525,000.00	523,892.58	523,892.58	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
July 20, 2021 July 22, 2021	Purchase 5,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 May 2051 @ 111.52% Paid Accrued Interest of $21.94	5,000.00	5,575.98	5,575.98	
July 23, 2021 August 2, 2021	Purchase 55,000.00 Par Value of WI Treasury Sec. 0.625% 31 Jul 2026 @ 99.44% Paid Accrued Interest of $1.87	55,000.00	54,691.25	54,691.25	
August 10, 2021 August 12, 2021	Purchase 35,000.00 Par Value of Intel Corp 3.05% 12 Aug 2051 @ 99.69%	35,000.00	34,890.80	34,890.80	
August 19, 2021 August 23, 2021	Purchase 60,000.00 Par Value of United States Treasury Note/Bond .125% 31 Jul 2023 @ 99.83% Paid Accrued Interest of $4.69	60,000.00	59,896.88	59,896.88	
August 23, 2021 August 31, 2021	Purchase 95,000.00 Par Value of WI Treasury .125% 31 Aug 2023 @ 99.76%	95,000.00	94,767.97	94,767.97	
August 24, 2021 August 31, 2021	Purchase 90,000.00 Par Value of WI Treasury .125% 31 Aug 2023 @ 99.76%	90,000.00	89,780.18	89,780.18	
September 23, 2021 September 30, 2021	Purchase 185,000.00 Par Value of WI Treasure Sec .250% 30 Sep 2023 @ 99.95%	185,000.00	184,898.71	184,898.71	
October 13, 2021 October 15, 2021	Purchase 10,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 99.25% Paid Accrued Interest of $33.15	10,000.00	9,925.39	9,925.39	
October 25, 2021 November 1, 2021	Purchase 150,000.00 Par Value of Wi Treasury Sec 1.125% 31 Oct 2026 @ 99.71% Paid Accrued Interest of $4.66	150,000.00	149,564.53	149,564.53	
October 26, 2021 November 1, 2021	Purchase 45,000.00 Par Value of Wi Treasury Sec 0.375% 31 Oct 2023 @ 99.79% Paid Accrued Interest of $0.47	45,000.00	44,906.19	44,906.19	
October 26, 2021 November 1, 2021	Purchase 105,000.00 Par Value of Wi Treasury Sec 0.375% 31 Oct 2023 @ 99.79% Paid Accrued Interest of $1.09	105,000.00	104,781.11	104,781.11	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
November 15, 2021 November 16, 2021	Purchase 35,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 96.84% Paid Accrued Interest of $1.81	35,000.00	33,895.31	33,895.31	
November 22, 2021 November 30, 2021	Purchase 150,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 0% NTS 30 Nov 2023 USD 'BK-2023' @ 99.79%	150,000.00	149,687.37	149,687.37	
November 24, 2021 November 30, 2021	Purchase 75,000.00 Par Value of Wi Treasury Sec 1.125% 30 Nov 2026 @ 99.63%	75,000.00	74,718.75	74,718.75	
November 18, 2021 November 30, 2021	Purchase 40,000.00 Par Value of Wi Treasury Sec 1.125% 30 Nov 2026 @ 100.08%	40,000.00	40,030.94	40,030.94	
November 24, 2021 November 30, 2021	Purchase 40,000.00 Par Value of Wi Treasury Sec 1.125% 30 Nov 2026 @ 99.63%	40,000.00	39,850.00	39,850.00	
November 29, 2021 November 30, 2021	Purchase 80,000.00 Par Value of Wi Treasury Sec 1.125% 30 Nov 2026 @ 99.63%	80,000.00	79,700.00	79,700.00	
December 7, 2021 December 8, 2021	Purchase 80,000.00 Par Value of Wi Treasury Sec 1.125% 30 Nov 2026 @ 100.75% Paid Accrued Interest of $21.98	80,000.00	80,600.00	80,600.00	
December 7, 2021 December 8, 2021	Purchase 45,000.00 Par Value of Wi Treasury Sec 1.125% 30 Nov 2026 @ 100.75% Paid Accrued Interest of $12.36	45,000.00	45,337.50	45,337.50	
December 9, 2021 December 10, 2021	Purchase 85,000.00 Par Value of Wi Treasury Sec 1.125% 30 Nov 2026 @ 100.00% Paid Accrued Interest of $29.19	85,000.00	85,000.00	85,000.00	
December 15, 2021 December 16, 2021	Purchase 45,000.00 Par Value of Wi Treasury Sec 1.125% 30 Nov 2026 @ 100.00% Paid Accrued Interest of $24.73	45,000.00	45,000.00	45,000.00	
December 30, 2021 December 31, 2021	Purchase 240,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 31 Dec 2026 Usd 'Ah-2026' @ 99.91%	240,000.00	239,793.75	239,793.75	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
December 30, 2021 December 31, 2021	Purchase 160,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 31 Dec 2026 Usd 'Ah-2026' @ 99.95%	160,000.00	159,912.50	159,912.50	
January 3, 2022 January 4, 2022	Purchase 120,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 31 Dec 2026 Usd 'Ah-2026' @ 99.50% Paid Accrued Interest of $16.57	120,000.00	119,404.55	119,404.55	
January 3, 2022 January 4, 2022	Purchase 40,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 31 Dec 2026 Usd 'Ah-2026' @ 99.50% Paid Accrued Interest of $5.52	40,000.00	39,801.52	39,801.52	
January 21, 2022 January 31, 2022	Purchase 70,000.00 Par Value of United States Treasury Note/Bond .875% 31 Jan 2024 @ 99.66%	70,000.00	69,765.08	69,765.08	
January 20, 2022 January 31, 2022	Purchase 235,000.00 Par Value of United States Treasury Note/Bond 1.5% 31 Jan 2027 @ 99.35%	235,000.00	233,471.60	233,471.60	
January 25, 2022 January 31, 2022	Purchase 80,000.00 Par Value of United States Treasury Note/Bond 1.5% 31 Jan 2027 @ 99.76%	80,000.00	79,808.27	79,808.27	
February 24, 2022 February 28, 2022	Purchase 350,000.00 Par Value of US Treasury 1.75% 28 Feb 2027 @ 100.00%	350,000.00	350,000.00	350,000.00	
February 28, 2022 March 1, 2022	Purchase 33,000.00 Par Value of WI Treasury Sec 1.75% 15 Feb 2032 @ 100.40% Paid Accrued Interest of $23.93	33,000.00	33,131.48	33,131.48	
March 8, 2022 March 9, 2022	Purchase 120,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 99.81% Paid Accrued Interest of $44.02	120,000.00	119,775.00	119,775.00	
March 11, 2022 March 14, 2022	Purchase 50,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 99.75% Paid Accrued Interest of $28.53	50,000.00	49,875.00	49,875.00	
March 14, 2022 March 16, 2022	Purchase 15,000.00 Par Value of BAT Capital Corp 5.65% 16 Mar 2052 @ 96.50%	15,000.00	14,475.45	14,475.45	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 23, 2022 March 25, 2022	Purchase 60,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.86% Paid Accrued Interest of $61.14	60,000.00	59,315.63	59,315.63	
March 30, 2022 March 31, 2022	Purchase 85,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 Mar 2027 @ 99.75%	85,000.00	84,787.50	84,787.50	
April 4, 2022 April 5, 2022	Purchase 70,000.00 Par Value of United States Treasury Note/Bond 2.25% 31 Mar 2024 @ 99.75% Paid Accrued Interest of $21.52	70,000.00	69,825.00	69,825.00	
April 5, 2022 April 7, 2022	Purchase 5,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 93.12% Paid Accrued Interest of $15.85	5,000.00	4,655.86	4,655.86	
April 6, 2022 April 8, 2022	Purchase 15,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 93.80% Paid Accrued Interest of $40.40	15,000.00	14,069.53	14,069.53	
April 11, 2022 April 13, 2022	Purchase 15,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 92.31% Paid Accrued Interest of $44.29	15,000.00	13,846.88	13,846.88	
April 25, 2022 May 2, 2022	Purchase 85,000.00 Par Value of Wi Treasury Sec 2.625% 30 Apr 2024 @ 99.85% Paid Accrued Interest of $11.55	85,000.00	84,876.68	84,876.68	
April 25, 2022 May 2, 2022	Purchase 45,000.00 Par Value of Wi Treasury Sec 2.625% 30 Apr 2024 @ 99.85% Paid Accrued Interest of $6.11	45,000.00	44,934.71	44,934.71	
April 26, 2022 May 2, 2022	Purchase 90,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 30 Apr 2027 USD @ 99.84% Paid Accrued Interest of $13.45	90,000.00	89,853.98	89,853.98	
April 28, 2022 May 2, 2022	Purchase 50,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 30 Apr 2027 USD @ 99.63% Paid Accrued Interest of $7.47	50,000.00	49,812.50	49,812.50	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 6, 2022 May 10, 2022	Purchase 15,000.00 Par Value of United States Treasury Note/Bond 2.625% 15 Apr 2025 @ 99.24% Paid Accrued Interest of $26.90	15,000.00	14,885.74	14,885.74	
May 11, 2022 May 16, 2022	Purchase 270,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 99.75% Paid Accrued Interest of $20.18	270,000.00	269,325.00	269,325.00	
May 25, 2022 May 27, 2022	Purchase 15,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 98.05% Paid Accrued Interest of $14.06	15,000.00	14,707.03	14,707.03	
May 23, 2022 May 31, 2022	Purchase 95,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 31 May 2024 USD 'BC-2024 @ 99.68%	95,000.00	94,696.67	94,696.67	
May 24, 2022 May 31, 2022	Purchase 65,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 31 May 2024 USD 'BC-2024 @ 99.86%	65,000.00	64,911.85	64,911.85	
May 25, 2022 May 31, 2022	Purchase 40,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 May 2024 @ 100.00%	40,000.00	40,000.00	40,000.00	
May 26, 2022 May 31, 2022	Purchase 230,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 31 May 2027 USD 'Z-2027' @ 99.50%	230,000.00	228,850.00	228,850.00	
May 26, 2022 May 31, 2022	Purchase 55,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 31 May 2027 USD 'Z-2027' @ 99.50%	55,000.00	54,725.00	54,725.00	
May 31, 2022 June 1, 2022	Purchase 35,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 May 2024 @ 100.00% Paid Accrued Interest of $2.39	35,000.00	35,000.00	35,000.00	
May 31, 2022 June 1, 2022	Purchase 145,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 31 May 2027 USD 'Z-2027' @ 99.11% Paid Accrued Interest of $10.40	145,000.00	143,708.59	143,708.59	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 1, 2022 June 2, 2022	Purchase 125,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 31 May 2027 USD 'Z-2027' @ 99.50% Paid Accrued Interest of $17.93	125,000.00	124,375.00	124,375.00	
June 1, 2022 June 2, 2022	Purchase 100,000.00 Par Value of United States Treasury Note/Bond 2.75% 30 Apr 2027 @ 100.02% Paid Accrued Interest of $246.60	100,000.00	100,023.44	100,023.44	
June 1, 2022 June 2, 2022	Purchase 100,000.00 Par Value of United States Treasury Note/Bond 2.75% 30 Apr 2027 @ 99.13% Paid Accrued Interest of $246.60	100,000.00	99,125.00	99,125.00	
June 8, 2022 June 15, 2022	Purchase 620,000.00 Par Value of United States Of Amer Treas Notes 2.875% Nts 15 Jun 2025 Usd 'Ap-2025' @ 99.88%	620,000.00	619,225.00	619,225.00	
June 14, 2022 June 16, 2022	Purchase 15,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 May 2032 @ 95.25% Paid Accrued Interest of $37.50	15,000.00	14,286.91	14,286.91	
June 29, 2022 June 30, 2022	Purchase 110,000.00 Par Value of United States Treasury Note/Bond 3% 30 Jun 2024 @ 99.75%	110,000.00	109,725.00	109,725.00	
Total Purchases			**$6,264,311.17**	**$6,264,311.17**	**$0.00**
Sales					
July 1, 2021 July 2, 2021	Sale 80,000.00 Par Value of United States Treasury Note/Bond .125% 30 Apr 2023 @ 99.82% Received Accrued Interest of $17.12	80,000.00	79,853.13	79,934.53	-81.40
July 23, 2021 July 26, 2021	Sale 55,000.00 Par Value of United States Treasury Note/Bond .75% 30 Apr 2026 @ 100.22% Received Accrued Interest of $97.52	55,000.00	55,120.31	54,757.90	362.41
August 10, 2021 August 12, 2021	Sale 30,000.00 Par Value of Intel Corp 4.75% 25 Mar 2050 @ 130.34% Received Accrued Interest of $542.29	30,000.00	39,102.90	29,966.70	9,136.20

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
August 16, 2021 August 18, 2021	Sale 15,000.00 Par Value of Athene Global Funding Floating .739093% 24 May 2024 @ 100.50% Received Accrued Interest of $25.85	15,000.00	15,075.15	15,000.00	75.15
August 23, 2021 August 24, 2021	Sale 105,000.00 Par Value of United States Treas Nts 0.125% 31 May 2023 @ 99.86% Received Accrued Interest of $30.48	105,000.00	104,848.14	104,932.66	-84.52
August 24, 2021 August 25, 2021	Sale 100,000.00 Par Value of United States Treas Nts 0.125% 31 May 2023 @ 99.85% Received Accrued Interest of $29.37	100,000.00	99,854.54	99,935.86	-81.32
September 23, 2021 September 24, 2021	Sale 210,000.00 Par Value of United States Treasury Note/Bond .125% 30 Jun 2023 @ 99.84% Received Accrued Interest of $61.35	210,000.00	209,671.88	209,496.67	175.21
October 25, 2021 October 26, 2021	Sale 160,000.00 Par Value of United States Treasury Note/Bond .625% 31 Jul 2026 @ 97.55% Received Accrued Interest of $236.41	160,000.00	156,080.24	159,075.97	-2,995.73
October 26, 2021 October 27, 2021	Sale 120,000.00 Par Value of United States Treasury Note/Bond .125% 31 Jul 2023 @ 99.50% Received Accrued Interest of $35.87	120,000.00	119,398.45	119,782.28	-383.83
October 26, 2021 October 27, 2021	Sale 50,000.00 Par Value of United States Treasury Note/Bond .125% 31 Jul 2023 @ 99.50% Received Accrued Interest of $14.95	50,000.00	49,749.36	49,909.28	-159.92
November 15, 2021 November 16, 2021	Sale 35,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 99.61% Received Accrued Interest of $176.90	35,000.00	34,863.50	34,977.80	-114.30
November 18, 2021 November 19, 2021	Sale 40,000.00 Par Value of United States Treasury Note/Bond .75% 31 Aug 2026 @ 97.87% Received Accrued Interest of $66.30	40,000.00	39,149.82	39,858.21	-708.39
November 22, 2021 November 23, 2021	Sale 160,000.00 Par Value of United States Treasury Note/Bond .25% 30 Sep 2023 @ 99.48% Received Accrued Interest of $59.34	160,000.00	159,160.88	159,845.72	-684.84

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
November 24, 2021 November 26, 2021	Sale 80,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 97.96% Received Accrued Interest of $109.62	80,000.00	78,368.75	79,467.76	-1,099.01
November 24, 2021 November 26, 2021	Sale 40,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 97.96% Received Accrued Interest of $54.81	40,000.00	39,184.38	39,733.88	-549.50
November 29, 2021 November 30, 2021	Sale 85,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 97.94% Received Accrued Interest of $124.64	85,000.00	83,246.88	84,434.50	-1,187.62
November 29, 2021 November 30, 2021	Sale 5,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 98.59% Received Accrued Interest of $2.85	5,000.00	4,929.69	4,950.31	-20.62
November 30, 2021 December 1, 2021	Sale 5,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 104.48% Received Accrued Interest of $29.35	5,000.00	5,224.22	4,996.83	227.39
December 7, 2021 December 8, 2021	Sale 85,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 98.99% Received Accrued Interest of $140.99	85,000.00	84,143.36	84,434.49	-291.13
December 7, 2021 December 8, 2021	Sale 45,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 98.99% Received Accrued Interest of $74.64	45,000.00	44,546.48	44,700.61	-154.13
December 9, 2021 December 10, 2021	Sale 85,000.00 Par Value of United States Treasury Note/Bond 1.125% 31 Oct 2026 @ 99.41% Received Accrued Interest of $105.66	85,000.00	84,498.63	84,854.48	-355.85
December 15, 2021 December 16, 2021	Sale 45,000.00 Par Value of United States Treasury Note/Bond 1.125% 31 Oct 2026 @ 99.40% Received Accrued Interest of $64.33	45,000.00	44,729.30	44,922.96	-193.66
December 30, 2021 December 31, 2021	Sale 245,000.00 Par Value of United States Treasury Note/Bond 1.25% 30 Nov 2026 @ 99.98% Received Accrued Interest of $260.82	245,000.00	244,947.03	244,984.67	-37.64

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
December 30, 2021 December 31, 2021	Sale 165,000.00 Par Value of United States Treasury Note/Bond 1.25% 30 Nov 2026 @ 100.01% Received Accrued Interest of $175.65	165,000.00	165,016.64	164,989.67	26.97
January 3, 2022 January 4, 2022	Sale 120,000.00 Par Value of United States Treasury Note/Bond 1.25% 30 Nov 2026 @ 99.55% Received Accrued Interest of $144.23	120,000.00	119,465.63	119,992.50	-526.87
January 3, 2022 January 4, 2022	Sale 40,000.00 Par Value of United States Treasury Note/Bond 1.25% 30 Nov 2026 @ 99.55% Received Accrued Interest of $48.08	40,000.00	39,821.88	39,997.50	-175.62
January 20, 2022 January 21, 2022	Sale 245,000.00 Par Value of United States Treasury Note/Bond 1.25% 30 Nov 2026 @ 98.28% Received Accrued Interest of $437.50	245,000.00	240,792.20	244,984.66	-4,192.46
January 21, 2022 January 24, 2022	Sale 75,000.00 Par Value of United States Treasury Note/Bond .5% 30 Nov 2023 @ 99.12% Received Accrued Interest of $56.66	75,000.00	74,340.19	74,809.10	-468.91
January 25, 2022 January 26, 2022	Sale 85,000.00 Par Value of United States Treasury Note/Bond 1.25% 30 Nov 2026 @ 98.66% Received Accrued Interest of $166.38	85,000.00	83,857.26	84,994.69	-1,137.43
February 10, 2022 February 11, 2022	Sale 5,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 94.11% Received Accrued Interest of $16.71	5,000.00	4,705.66	4,920.87	-215.21
February 24, 2022 February 25, 2022	Sale 360,000.00 Par Value of United States Treasury Note/Bond 1.5% 31 Jan 2027 @ 98.20% Received Accrued Interest of $372.93	360,000.00	353,503.13	358,320.21	-4,817.08
March 1, 2022 March 2, 2022	Sale 85,000.00 Par Value of United States Treasury Note/Bond 1.875% 28 Feb 2027 @ 101.14% Received Accrued Interest of $8.66	85,000.00	85,969.53	85,073.47	896.06
March 2, 2022 March 3, 2022	Sale 25,000.00 Par Value of WI Treasury Sec 1.75% 15 Feb 2032 @ 100.23% Received Accrued Interest of $20.72	25,000.00	25,057.62	25,022.69	34.93

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 11, 2022 March 14, 2022	Sale 50,000.00 Par Value of United States Treasury Note/Bond .875% 31 Jan 2024 @ 98.62% Received Accrued Interest of $50.76	50,000.00	49,310.55	49,748.24	-437.69
March 30, 2022 March 31, 2022	Sale 90,000.00 Par Value of United States Treasury Note/Bond 1.875% 28 Feb 2027 @ 96.87% Received Accrued Interest of $142.15	90,000.00	87,180.47	89,444.86	-2,264.39
April 4, 2022 April 5, 2022	Sale 75,000.00 Par Value of United States Treasury Note/Bond .875% 31 Jan 2024 @ 97.37% Received Accrued Interest of $116.02	75,000.00	73,025.39	74,622.36	-1,596.97
April 11, 2022 April 12, 2022	Sale 10,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 92.20% Received Accrued Interest of $29.01	10,000.00	9,219.53	9,430.83	-211.30
April 11, 2022 April 12, 2022	Sale 5,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 88.53% Received Accrued Interest of $17.40	5,000.00	4,426.56	4,855.00	-428.44
April 11, 2022 April 12, 2022	Sale 5,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 88.69% Received Accrued Interest of $17.40	5,000.00	4,434.57	4,855.01	-420.44
April 11, 2022 April 13, 2022	Sale 15,000.00 Par Value 15,000.00 Current Face of MKT 2020-525M Mortgage Trust MKT 2020-525M A 2.694% 12 Feb 2040 @90.875 % Received Accrued Interest of $13.47	15,000.00	13,631.25	15,449.01	-1,817.76
April 25, 2022 April 26, 2022	Sale 50,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.21% Received Accrued Interest of $116.17	50,000.00	49,103.37	49,896.13	-792.76
April 25, 2022 April 26, 2022	Sale 95,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.21% Received Accrued Interest of $220.72	95,000.00	93,296.39	94,802.65	-1,506.26

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
April 25, 2022 April 26, 2022	Sale 5,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 87.73% Received Accrued Interest of $21.75	5,000.00	4,386.72	4,855.01	-468.29
April 26, 2022 April 27, 2022	Sale 100,000.00 Par Value of United States Treasury Note/Bond 1.5% 31 Jan 2027 @ 94.23% Received Accrued Interest of $356.35	100,000.00	94,234.18	99,533.39	-5,299.21
April 28, 2022 April 29, 2022	Sale 54,000.00 Par Value of United States Treasury Note/Bond 1.5% 31 Jan 2027 @ 94.05% Received Accrued Interest of $196.91	54,000.00	50,785.31	53,748.03	-2,962.72
May 11, 2022 May 12, 2022	Sale 290,000.00 Par Value of United States Treasury Note/Bond 1.75% 15 Mar 2025 @ 97.06% Received Accrued Interest of $799.86	290,000.00	281,481.25	284,088.62	-2,607.37
May 17, 2022 May 18, 2022	Sale 5,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 Feb 2042 @ 85.79% Received Accrued Interest of $30.18	5,000.00	4,289.65	4,567.24	-277.59
May 23, 2022 May 24, 2022	Sale 105,000.00 Par Value of United States Treasury Note/Bond 2.25% 31 Mar 2024 @ 99.35% Received Accrued Interest of $348.57	105,000.00	104,318.21	104,862.88	-544.67
May 24, 2022 May 25, 2022	Sale 70,000.00 Par Value of United States Treasury Note/Bond 2.25% 31 Mar 2024 @ 99.53% Received Accrued Interest of $236.68	70,000.00	69,668.88	69,908.59	-239.71
May 25, 2022 May 26, 2022	Sale 45,000.00 Par Value of United States Treasury Note/Bond 2.25% 31 Mar 2024 @ 99.64% Received Accrued Interest of $154.92	45,000.00	44,838.35	44,941.24	-102.89
May 26, 2022 May 27, 2022	Sale 245,000.00 Par Value of United States Treasury Note/Bond 1.875% 28 Feb 2027 @ 96.19% Received Accrued Interest of $1,098.51	245,000.00	235,659.38	243,488.80	-7,829.42

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
May 26, 2022 May 27, 2022	Sale 55,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 Mar 2027 @ 98.93% Received Accrued Interest of $214.14	55,000.00	54,413.48	54,632.92	-219.44
May 31, 2022 June 1, 2022	Sale 35,000.00 Par Value of United States Treasury Note/Bond 2.5% 30 Apr 2024 @ 100.05% Received Accrued Interest of $76.09	35,000.00	35,019.14	34,923.51	95.63
June 1, 2022 June 2, 2022	Sale 135,000.00 Par Value of United States Treasury Note/Bond 1.875% 28 Feb 2027 @ 96.17% Received Accrued Interest of $646.57	135,000.00	129,832.03	134,167.30	-4,335.27
June 1, 2022 June 2, 2022	Sale 105,000.00 Par Value of United States Treasury Note/Bond 1.875% 28 Feb 2027 @ 96.17% Received Accrued Interest of $502.89	105,000.00	100,980.47	104,352.34	-3,371.87
June 1, 2022 June 2, 2022	Sale 105,000.00 Par Value of United States Treasury Note/Bond 1.875% 28 Feb 2027 @ 95.31% Received Accrued Interest of $502.89	105,000.00	100,080.26	104,352.33	-4,272.07
June 8, 2022 June 9, 2022	Sale 635,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 99.55% Received Accrued Interest of $1,186.31	635,000.00	632,147.46	634,178.51	-2,031.05
June 13, 2022 June 14, 2022	Sale 30,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 May 2032 @ 96.11% Received Accrued Interest of $70.31	30,000.00	28,833.98	29,993.12	-1,159.14
June 29, 2022 June 30, 2022	Sale 115,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 May 2024 @ 98.81% Received Accrued Interest of $235.66	115,000.00	113,629.88	114,605.09	-975.21
Total Sales			**$5,536,503.47**	**$5,592,362.44**	**-$55,858.97**
Total Deutsche Bank Securities Inc 0573			**$11,800,814.64**	**$11,856,673.61**	**-$55,858.97**

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Goldman, Sachs and Co 0005					
Purchases					
July 12, 2021 July 13, 2021	Purchase 55,000.00 Par Value of United States Treasury Note/Bond .875% 30 Jun 2026 @ 100.34% Paid Accrued Interest of $17.00	55,000.00	55,184.77	55,184.77	
May 5, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3398437 %	150,000.00	155,009.77	155,009.77	
May 7, 2021 July 14, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.8828125 %	100,000.00	100,882.81	100,882.81	
May 11, 2021 July 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.640625 %	75,000.00	75,480.47	75,480.47	
May 12, 2021 July 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.3398437 %	75,000.00	75,254.88	75,254.88	
May 18, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.1640625 %	150,000.00	154,746.09	154,746.09	
May 20, 2021 July 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.546875 %	75,000.00	75,410.16	75,410.16	
May 27, 2021 July 14, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.6953125 %	175,000.00	176,216.80	176,216.80	
May 28, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3398437 %	150,000.00	155,009.77	155,009.77	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 5, 2021 July 14, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3398437 %	150,000.00	155,009.77	155,009.77	
May 7, 2021 July 14, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.8828125 %	100,000.00	100,882.81	100,882.81	
May 11, 2021 July 14, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.640625 %	75,000.00	75,480.47	75,480.47	
May 12, 2021 July 14, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.3398437 %	75,000.00	75,254.88	75,254.88	
May 18, 2021 July 14, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.1640625 %	150,000.00	154,746.09	154,746.09	
May 20, 2021 July 14, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.546875 %	75,000.00	75,410.16	75,410.16	
May 27, 2021 July 14, 2021	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.6953125 %	175,000.00	176,216.80	176,216.80	
May 28, 2021 July 14, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3398437 %	150,000.00	155,009.77	155,009.77	
May 5, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3398437 %	150,000.00	155,009.77	155,009.77	
May 18, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.1640625 %	150,000.00	154,746.09	154,746.09	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 24, 2021 July 14, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.40625 %	125,000.00	129,257.81	129,257.81	
May 28, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3398437 %	150,000.00	155,009.77	155,009.77	
May 7, 2021 July 14, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.8828125 %	100,000.00	100,882.81	100,882.81	
May 11, 2021 July 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.640625 %	75,000.00	75,480.47	75,480.47	
May 12, 2021 July 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.3398437 %	75,000.00	75,254.88	75,254.88	
May 20, 2021 July 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.546875 %	75,000.00	75,410.16	75,410.16	
May 27, 2021 July 14, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.6953125 %	175,000.00	176,216.80	176,216.80	
July 12, 2021 July 14, 2021	Purchase 85,000.00 Par Value 66,002.54 Current Face of Citigroup Commercial Mortgage Trust 2016-GC37 CGCMT 2016-GC37 A3 3.05% 10 Apr 2049 @105.5078125 % Paid Accrued Interest of $72.70	66,002.54	69,637.84	69,637.84	
May 25, 2021 July 19, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @103.1953125 %	75,000.00	77,396.48	77,396.48	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 20, 2021 July 19, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 7/15/36 @100.84375 %	75,000.00	75,632.81	75,632.81	
May 25, 2021 July 19, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @103.1953125 %	75,000.00	77,396.48	77,396.48	
May 25, 2021 July 19, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @103.1953125 %	75,000.00	77,396.48	77,396.48	
June 1, 2021 July 21, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.3515625 %	125,000.00	129,189.45	129,189.45	
June 3, 2021 July 21, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.2265625 %	50,000.00	51,613.28	51,613.28	
June 1, 2021 July 21, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.000% 7/15/50 @101.3632812 %	125,000.00	126,704.10	126,704.10	
June 1, 2021 July 21, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.3515625 %	125,000.00	129,189.45	129,189.45	
June 3, 2021 July 21, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.2265625 %	50,000.00	51,613.28	51,613.28	
June 1, 2021 July 21, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.3515625 %	125,000.00	129,189.45	129,189.45	
June 3, 2021 July 21, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.2265625 %	50,000.00	51,613.28	51,613.28	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
July 20, 2021 July 22, 2021	Purchase 20,000.00 Par Value of Bank of America Corp Variable 3.824% 20 Jan 2028 @ 111.67% Paid Accrued Interest of $4.25	20,000.00	22,333.20	22,333.20	
July 27, 2021 August 2, 2021	Purchase 90,000.00 Par Value of WI Treasury Sec. 0.625% 31 Jul 2026 @ 99.60% Paid Accrued Interest of $3.06	90,000.00	89,635.52	89,635.52	
June 8, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.1640625 %	150,000.00	154,746.09	154,746.09	
June 8, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.734375 %	150,000.00	151,101.56	151,101.56	
June 10, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.2734375 %	150,000.00	154,910.16	154,910.16	
June 14, 2021 August 12, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.2148437 %	100,000.00	103,214.84	103,214.84	
June 14, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.71875 %	150,000.00	151,078.13	151,078.13	
June 16, 2021 August 12, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.1523437 %	50,000.00	51,576.17	51,576.17	
June 16, 2021 August 12, 2021	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.7265625 %	200,000.00	201,453.13	201,453.13	
June 16, 2021 August 12, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.1875 %	125,000.00	128,984.38	128,984.38	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 21, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.296875 %	150,000.00	150,445.31	150,445.31	
June 8, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.1640625 %	150,000.00	154,746.09	154,746.09	
June 10, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.2734375 %	150,000.00	154,910.16	154,910.16	
June 14, 2021 August 12, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.2148437 %	100,000.00	103,214.84	103,214.84	
June 16, 2021 August 12, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.1523437 %	50,000.00	51,576.17	51,576.17	
June 16, 2021 August 12, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.1875 %	125,000.00	128,984.38	128,984.38	
June 8, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.734375 %	150,000.00	151,101.56	151,101.56	
June 14, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.71875 %	150,000.00	151,078.13	151,078.13	
June 16, 2021 August 12, 2021	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.7265625 %	200,000.00	201,453.13	201,453.13	
June 21, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.296875 %	150,000.00	150,445.31	150,445.31	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 8, 2021 August 12, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.1640625 %	150,000.00	154,746.09	154,746.09	
June 10, 2021 August 12, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.2734375 %	150,000.00	154,910.16	154,910.16	
June 14, 2021 August 12, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.2148437 %	100,000.00	103,214.84	103,214.84	
June 16, 2021 August 12, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.1523437 %	50,000.00	51,576.17	51,576.17	
June 16, 2021 August 12, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.1875 %	125,000.00	128,984.38	128,984.38	
June 8, 2021 August 12, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.734375 %	150,000.00	151,101.56	151,101.56	
June 14, 2021 August 12, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.71875 %	150,000.00	151,078.13	151,078.13	
June 16, 2021 August 12, 2021	Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.7265625 %	200,000.00	201,453.13	201,453.13	
June 21, 2021 August 12, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.296875 %	150,000.00	150,445.31	150,445.31	
August 11, 2021 August 13, 2021	Purchase 40,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 May 2051 @ 108.63% Paid Accrued Interest of $232.34	40,000.00	43,450.00	43,450.00	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
August 12, 2021 August 16, 2021	Purchase 85,000.00 Par Value of UNITED STATES TREAS BDS DEB 8/15/51 @ 99.46% Paid Accrued Interest of $4.62	85,000.00	84,542.71	84,542.71	
August 12, 2021 August 16, 2021	Purchase 165,000.00 Par Value of UNITED STATES TREAS BDS DEB 8/15/51 @ 99.49% Paid Accrued Interest of $8.97	165,000.00	164,161.52	164,161.52	
August 12, 2021 August 16, 2021	Purchase 60,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 99.00% Paid Accrued Interest of $2.04	60,000.00	59,400.00	59,400.00	
June 22, 2021 August 17, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of Umbs Tba 15yr Mpt 1.500% 8/15/2036 @100.6445312 %	75,000.00	75,483.40	75,483.40	
June 23, 2021 August 17, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 8/15/36 @102.796875 %	75,000.00	77,097.66	77,097.66	
August 17, 2021 August 18, 2021	Purchase 20,000.00 Par Value of United States Treasury Inflation Indexed Bonds .125% 15 Feb 2051 @ 112.69% Paid Accrued Interest of $0.21	20,000.00	23,421.87	23,421.87	
August 17, 2021 August 18, 2021	Purchase 48,000.00 Par Value of United States Treasury Note/Bond 2.25% 15 May 2041 @ 107.31% Paid Accrued Interest of $278.80	48,000.00	51,510.00	51,510.00	
June 9, 2021 August 19, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.2695312 %	100,000.00	103,269.53	103,269.53	
June 9, 2021 August 19, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.2695312 %	100,000.00	103,269.53	103,269.53	
June 23, 2021 August 19, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.000% 8/15/51 @101.4453125 %	100,000.00	101,445.31	101,445.31	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 9, 2021 August 19, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.2695312 %	100,000.00	103,269.53	103,269.53	
August 18, 2021 August 20, 2021	Purchase 35,000.00 Par Value of Bacardi Ltd 4.45% 15 May 2025 @ 111.06% Paid Accrued Interest of $411.01	35,000.00	38,871.00	38,871.00	
August 20, 2021 August 24, 2021	Purchase 40,000.00 Par Value of Santander UK Group Holdings PLC Variable 3.823% 03 Nov 2028 @ 110.26% Paid Accrued Interest of $471.50	40,000.00	44,103.20	44,103.20	
August 25, 2021 August 26, 2021	Purchase 235,000.00 Par Value of United States Cash Management Bill Zero 14 Dec 2021 @ 99.99%	235,000.00	234,974.15	234,974.15	
August 25, 2021 August 31, 2021	Purchase 115,000.00 Par Value of United States Treas Nts Note 8/31/2026 @ 99.73%	115,000.00	114,693.59	114,693.59	
August 31, 2021 September 1, 2021	Purchase 45,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 101.59% Paid Accrued Interest of $41.58	45,000.00	45,717.18	45,717.18	
September 7, 2021 September 8, 2021	Purchase 115,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 98.89% Paid Accrued Interest of $93.75	115,000.00	113,724.22	113,724.22	
September 7, 2021 September 9, 2021	Purchase 5,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 98.87% Paid Accrued Interest of $4.25	5,000.00	4,943.36	4,943.36	
July 8, 2021 September 14, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.5195312 %	125,000.00	129,399.41	129,399.41	
July 13, 2021 September 14, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.3242187 %	125,000.00	129,155.27	129,155.27	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
July 13, 2021 September 14, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.3242187 %	125,000.00	129,155.27	129,155.27	
July 8, 2021 September 14, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.5195312 %	125,000.00	129,399.41	129,399.41	
July 9, 2021 September 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @101.2148437 %	150,000.00	151,822.27	151,822.27	
July 13, 2021 September 14, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.3242187 %	125,000.00	129,155.27	129,155.27	
July 15, 2021 September 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @101.328125 %	150,000.00	151,992.19	151,992.19	
July 19, 2021 September 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @101.7460937 %	75,000.00	76,309.57	76,309.57	
July 8, 2021 September 14, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.5195312 %	125,000.00	129,399.41	129,399.41	
July 23, 2021 September 16, 2021	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 9/15/36 @101.5039062 %	25,000.00	25,375.98	25,375.98	
July 30, 2021 September 16, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 9/15/36 @101.7539062 %	50,000.00	50,876.95	50,876.95	
July 29, 2021 September 16, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2% 15 Sep 2035 @103.546875 %	75,000.00	77,660.16	77,660.16	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
July 26, 2021 September 21, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.4921875 %	100,000.00	103,492.19	103,492.19	
July 27, 2021 September 21, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of GNMAII Jumbo TBA 30Yr MPT 2.000% 9/15/50 @102.0429687 %	100,000.00	102,042.97	102,042.97	
July 26, 2021 September 21, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.4921875 %	100,000.00	103,492.19	103,492.19	
July 26, 2021 September 21, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.4921875 %	100,000.00	103,492.19	103,492.19	
September 28, 2021 September 30, 2021	Purchase 25,000.00 Par Value of Healthpeak Properties Inc 4% 01 Jun 2025 @ 109.32% Paid Accrued Interest of $330.56	25,000.00	27,330.00	27,330.00	
October 5, 2021 October 6, 2021	Purchase 215,000.00 Par Value of WI Treasure Sec .250% 30 Sep 2023 @ 99.93% Paid Accrued Interest of $8.86	215,000.00	214,840.43	214,840.43	
October 7, 2021 October 8, 2021	Purchase 35,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 97.09% Paid Accrued Interest of $64.20	35,000.00	33,980.08	33,980.08	
October 6, 2021 October 14, 2021	Purchase 65,000.00 Par Value of Macquarie Group Ltd Variable 2.871% 14 Jan 2033 @ 100.00%	65,000.00	65,000.00	65,000.00	
August 9, 2021 October 14, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2051 @103.328125 %	50,000.00	51,664.06	51,664.06	
August 18, 2021 October 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2051 @103.4492187 %	75,000.00	77,586.91	77,586.91	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
August 20, 2021 October 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2051 @103.546875 %	75,000.00	77,660.16	77,660.16	
August 16, 2021 October 14, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2051 @101.2695312 %	100,000.00	101,269.53	101,269.53	
August 19, 2021 October 14, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2051 @101.2695312 %	175,000.00	177,221.68	177,221.68	
August 19, 2021 October 19, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Oct 2036 @101.375 %	75,000.00	76,031.25	76,031.25	
August 27, 2021 October 19, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2% 25 Apr 2035 @103.21875 %	75,000.00	77,414.06	77,414.06	
October 18, 2021 October 19, 2021	Purchase 75,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 98.58% Paid Accrued Interest of $34.25	75,000.00	73,933.60	73,933.60	
October 18, 2021 October 21, 2021	Purchase 25,000.00 Par Value of Goldman Sachs Group Inc/The Variable 1.948% 21 Oct 2027 @ 100.00%	25,000.00	25,000.00	25,000.00	
August 20, 2021 October 21, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000%15 Oct 2051 @101.7421875 %	100,000.00	101,742.19	101,742.19	
October 26, 2021 October 27, 2021	Purchase 25,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 96.54% Paid Accrued Interest of $61.99	25,000.00	24,135.74	24,135.74	
October 26, 2021 October 28, 2021	Purchase 150.00 Shares of Healthpeak Properties Inc @ $34.857, Paid $7.50 Broker Commission	150.00	5,236.05	5,236.05	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
October 28, 2021 October 29, 2021	Purchase 21,000.00 Par Value of United States Treasury Note/Bond 1.75% 15 Aug 2041 @ 96.50% Paid Accrued Interest of $74.90	21,000.00	20,265.00	20,265.00	
November 1, 2021 November 2, 2021	Purchase 15,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 96.88% Paid Accrued Interest of $40.25	15,000.00	14,532.42	14,532.42	
November 5, 2021 November 9, 2021	Purchase 40,000.00 Par Value of Macquarie Group Ltd Variable 1.201% 14 Oct 2025 @ 99.84% Paid Accrued Interest of $33.36	40,000.00	39,936.80	39,936.80	
September 13, 2021 November 10, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.6015625 %	50,000.00	51,800.78	51,800.78	
September 15, 2021 November 10, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.6328125 %	50,000.00	51,816.41	51,816.41	
September 17, 2021 November 10, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.3203125 %	100,000.00	103,320.31	103,320.31	
September 21, 2021 November 10, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.5117187 %	125,000.00	129,389.65	129,389.65	
September 13, 2021 November 10, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.6015625 %	50,000.00	51,800.78	51,800.78	
September 15, 2021 November 10, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.6328125 %	50,000.00	51,816.41	51,816.41	
September 17, 2021 November 10, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.3203125 %	100,000.00	103,320.31	103,320.31	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
September 21, 2021 November 10, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.5117187 %	125,000.00	129,389.65	129,389.65	
September 13, 2021 November 10, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.6015625 %	50,000.00	51,800.78	51,800.78	
September 15, 2021 November 10, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.6328125 %	50,000.00	51,816.41	51,816.41	
September 21, 2021 November 10, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.5117187 %	125,000.00	129,389.65	129,389.65	
September 17, 2021 November 10, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.3203125 %	100,000.00	103,320.31	103,320.31	
September 13, 2021 November 10, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @101.0976562 %	175,000.00	176,920.90	176,920.90	
November 10, 2021 November 12, 2021	Purchase 65,000.00 Par Value of Wi Treasury Sec 0.375% 31 Oct 2023 @ 99.75% Paid Accrued Interest of $8.08	65,000.00	64,837.50	64,837.50	
November 10, 2021 November 12, 2021	Purchase 60,000.00 Par Value of Wi Treasury Sec 0.375% 31 Oct 2023 @ 99.75% Paid Accrued Interest of $7.46	60,000.00	59,850.00	59,850.00	
November 9, 2021 November 15, 2021	Purchase 80,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 0% NTS 15 Nov 2031 USD 'F-2031' @ 99.30%	80,000.00	79,437.50	79,437.50	
November 9, 2021 November 15, 2021	Purchase 95,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 0% NTS 15 Nov 2031 USD 'F-2031' @ 99.30%	95,000.00	94,336.30	94,336.30	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
November 10, 2021 November 15, 2021	Purchase 45,000.00 Par Value of UNITED STATES OF AMER TREAS BONDS 0% BDS 15 Nov 2051 USD1000 'BONDS 11/51' @ 99.04%	45,000.00	44,566.85	44,566.85	
November 10, 2021 November 15, 2021	Purchase 5,000.00 Par Value of T-Mobile USA Inc 3.875% 15 Apr 2030 @ 109.52% Paid Accrued Interest of $16.15	5,000.00	5,475.75	5,475.75	
November 10, 2021 November 15, 2021	Purchase 90,000.00 Par Value of UNITED STATES OF AMER TREAS BONDS 0% BDS 15 Nov 2051 USD1000 'BONDS 11/51' @ 99.04%	90,000.00	89,133.70	89,133.70	
November 12, 2021 November 15, 2021	Purchase 90,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 99.00%	90,000.00	89,100.00	89,100.00	
November 12, 2021 November 15, 2021	Purchase 45,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 99.00%	45,000.00	44,550.00	44,550.00	
November 12, 2021 November 15, 2021	Purchase 45,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 99.00%	45,000.00	44,550.00	44,550.00	
November 12, 2021 November 16, 2021	Purchase 195,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 98.25% Paid Accrued Interest of $7.41	195,000.00	191,587.50	191,587.50	
September 24, 2021 November 16, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 2.000%15 Nov 2036 @102.8984375 %	50,000.00	51,449.22	51,449.22	
September 14, 2021 November 16, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Nov 2036 @101.578125 %	75,000.00	76,183.59	76,183.59	
November 15, 2021 November 16, 2021	Purchase 90,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 97.48% Paid Accrued Interest of $4.66	90,000.00	87,735.94	87,735.94	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
November 15, 2021 November 16, 2021	Purchase 90,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 97.19% Paid Accrued Interest of $4.66	90,000.00	87,468.75	87,468.75	
September 23, 2021 November 18, 2021	Purchase 25,000.00 Par Value 25,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2051 @103.1757812 %	25,000.00	25,793.95	25,793.95	
November 16, 2021 November 18, 2021	Purchase 30,000.00 Par Value of Lloyds Banking Group PLC Variable 2.907% 07 Nov 2023 @ 102.08% Paid Accrued Interest of $26.65	30,000.00	30,624.90	30,624.90	
September 23, 2021 November 18, 2021	Purchase 25,000.00 Par Value 25,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2051 @103.1757812 %	25,000.00	25,793.95	25,793.95	
September 27, 2021 November 18, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of GNMAII Jumbo TBA 30yr Mpt 2.000%15 Nov 50 @101.1367187 %	100,000.00	101,136.72	101,136.72	
September 23, 2021 November 18, 2021	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2051 @103.1757812 %	25,000.00	25,793.95	25,793.95	
November 22, 2021 November 23, 2021	Purchase 215,000.00 Par Value of United States Treasury Note/Bond .375% 31 Oct 2023 @ 99.63% Paid Accrued Interest of $51.23	215,000.00	214,202.14	214,202.14	
November 30, 2021 December 1, 2021	Purchase 21,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 99.34% Paid Accrued Interest of $12.76	21,000.00	20,862.19	20,862.19	
November 30, 2021 December 2, 2021	Purchase 15,000.00 Par Value of Lloyds Banking Group PLC Variable 2.907% 07 Nov 2023 @ 101.88% Paid Accrued Interest of $30.28	15,000.00	15,282.45	15,282.45	
December 1, 2021 December 6, 2021	Purchase 65,000.00 Par Value of Goldman Sachs Group Inc/The 1.217% 06 Dec 2023 @ 100.00%	65,000.00	65,000.00	65,000.00	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
December 3, 2021 December 6, 2021	Purchase 70,000.00 Par Value of United States Treasury Note/Bond .5% 30 Nov 2023 @ 99.77% Paid Accrued Interest of $5.77	70,000.00	69,835.94	69,835.94	
December 3, 2021 December 6, 2021	Purchase 40,000.00 Par Value of United States Treasury Note/Bond .5% 30 Nov 2023 @ 99.79% Paid Accrued Interest of $3.30	40,000.00	39,914.06	39,914.06	
December 6, 2021 December 7, 2021	Purchase 37,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 103.20% Paid Accrued Interest of $44.97	37,000.00	38,185.16	38,185.16	
December 6, 2021 December 7, 2021	Purchase 30,000.00 Par Value of United States Treasury Note/Bond .5% 30 Nov 2023 @ 99.75% Paid Accrued Interest of $2.88	30,000.00	29,925.00	29,925.00	
December 8, 2021 December 10, 2021	Purchase 25,000.00 Par Value of Goldman Sachs Group Inc/The 3.2% 23 Feb 2023 @ 102.62% Paid Accrued Interest of $237.78	25,000.00	25,654.50	25,654.50	
October 6, 2021 December 13, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.5585937 %	75,000.00	76,918.95	76,918.95	
October 14, 2021 December 13, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.6210937 %	75,000.00	76,965.82	76,965.82	
October 6, 2021 December 13, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.5585937 %	75,000.00	76,918.95	76,918.95	
October 14, 2021 December 13, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.6210937 %	75,000.00	76,965.82	76,965.82	
October 6, 2021 December 13, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.5585937 %	75,000.00	76,918.95	76,918.95	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
October 14, 2021 December 13, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.6210937 %	75,000.00	76,965.82	76,965.82	
October 21, 2021 December 13, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.0234375 %	100,000.00	102,023.44	102,023.44	
October 14, 2021 December 13, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2051 @99.8710937 %	175,000.00	174,774.41	174,774.41	
October 18, 2021 December 16, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 15YR MPT 2.000%15 Dec 2036 @102.3515625 %	125,000.00	127,939.45	127,939.45	
December 14, 2021 December 16, 2021	Purchase 130.00 Shares of Healthpeak Properties Inc @ $34.044, Paid $6.50 Broker Commission	130.00	4,432.22	4,432.22	
December 14, 2021 December 16, 2021	Purchase 175.00 Shares of VICI Properties Inc @ $27.6907, Paid $7.00 Broker Commission	175.00	4,852.87	4,852.87	
October 25, 2021 December 20, 2021	Purchase 25,000.00 Par Value 25,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500%15 Dec 50 @102.3203125 %	25,000.00	25,580.08	25,580.08	
December 22, 2021 December 27, 2021	Purchase 10.00 Shares of Agree Realty Corp @ $68.0704, Paid $0.50 Broker Commission	10.00	681.20	681.20	
December 23, 2021 December 28, 2021	Purchase 62.00 Shares of MGM Growth Properties LLC @ $39.756, Paid $3.10 Broker Commission	62.00	2,467.97	2,467.97	
December 27, 2021 December 29, 2021	Purchase 79.00 Shares of Apple Hospitality REIT Inc @ $16.2922, Paid $2.37 Broker Commission	79.00	1,289.45	1,289.45	
December 28, 2021 December 30, 2021	Purchase 102.00 Shares of MGM Growth Properties LLC @ $39.9963, Paid $5.10 Broker Commission	102.00	4,084.72	4,084.72	
December 28, 2021 December 30, 2021	Purchase 49.00 Shares of Apple Hospitality REIT Inc @ $16.1508, Paid $1.47 Broker Commission	49.00	792.86	792.86	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
December 28, 2021 December 31, 2021	Purchase 140,000.00 Par Value of WI Treasury Sec 0.625% 31 Dec 2023 @ 100.00%	140,000.00	140,000.00	140,000.00	
December 30, 2021 December 31, 2021	Purchase 5,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 98.63% Paid Accrued Interest of $11.91	5,000.00	4,931.25	4,931.25	
December 29, 2021 December 31, 2021	Purchase 69.00 Shares of MGM Growth Properties LLC @ $40.2908, Paid $3.45 Broker Commission	69.00	2,783.52	2,783.52	
December 29, 2021 December 31, 2021	Purchase 99.00 Shares of Apple Hospitality REIT Inc @ $16.193, Paid $2.97 Broker Commission	99.00	1,606.08	1,606.08	
January 3, 2022 January 4, 2022	Purchase 5,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 98.22% Paid Accrued Interest of $12.95	5,000.00	4,910.94	4,910.94	
January 10, 2022 January 12, 2022	Purchase 25,000.00 Par Value of Lloyds Banking Group PLC Variable 2.907% 07 Nov 2023 @ 101.49% Paid Accrued Interest of $131.22	25,000.00	25,373.00	25,373.00	
October 28, 2021 January 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.2382812 %	75,000.00	76,678.71	76,678.71	
November 2, 2021 January 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.3789062 %	100,000.00	102,378.91	102,378.91	
November 3, 2021 January 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.34375 %	75,000.00	76,757.81	76,757.81	
October 28, 2021 January 13, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.2382812 %	75,000.00	76,678.71	76,678.71	
November 2, 2021 January 13, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.3789062 %	100,000.00	102,378.91	102,378.91	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
November 3, 2021 January 13, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.34375 %	75,000.00	76,757.81	76,757.81	
October 28, 2021 January 13, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/52 @99.4726562 %	175,000.00	174,077.15	174,077.15	
November 1, 2021 January 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/52 @99.59375 %	50,000.00	49,796.88	49,796.88	
October 28, 2021 January 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.2382812 %	75,000.00	76,678.71	76,678.71	
November 2, 2021 January 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.3789062 %	100,000.00	102,378.91	102,378.91	
November 3, 2021 January 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.34375 %	75,000.00	76,757.81	76,757.81	
November 2, 2021 January 18, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 1/15/36 @102.3476562 %	50,000.00	51,173.83	51,173.83	
November 2, 2021 January 18, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 1/15/36 @102.3476562 %	50,000.00	51,173.83	51,173.83	
November 8, 2021 January 18, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 1/15/37 @102.5742187 %	75,000.00	76,930.66	76,930.66	
November 2, 2021 January 18, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 1/15/37 @102.3476562 %	50,000.00	51,173.83	51,173.83	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
November 2, 2021 January 20, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 1/15/51 @102.5898437 %	25,000.00	25,647.46	25,647.46	
November 2, 2021 January 20, 2022	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 1/15/51 @102.5898437 %	25,000.00	25,647.46	25,647.46	
November 2, 2021 January 20, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 1/15/52 @102.5898437 %	25,000.00	25,647.46	25,647.46	
November 5, 2021 January 20, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo Tba 30yr Mpt 2.000% 1/15/51 @101.4609375 %	50,000.00	50,730.47	50,730.47	
January 19, 2022 January 24, 2022	Purchase 35,000.00 Par Value of Goldman Sachs Group Inc/The Variable 3.102% 24 Feb 2033 @ 100.00%	35,000.00	35,000.00	35,000.00	
January 27, 2022 January 28, 2022	Purchase 23,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 97.28% Paid Accrued Interest of $94.03	23,000.00	22,374.69	22,374.69	
January 28, 2022 January 31, 2022	Purchase 147,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 97.38% Paid Accrued Interest of $625.36	147,000.00	143,141.25	143,141.25	
February 1, 2022 February 3, 2022	Purchase 175,000.00 Par Value 144,824.47 Current Face of GS Mortgage-Backed Securities Corp Trust 2021-PJ1 GSMBS 2021-PJ1 A2 Var 25 Jun 2051 @97.125 % Paid Accrued Interest of $20.11	144,824.47	140,660.77	140,660.77	
February 8, 2022 February 9, 2022	Purchase 15,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 95.08% Paid Accrued Interest of $71.27	15,000.00	14,261.72	14,261.72	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
February 8, 2022 February 9, 2022	Purchase 148,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 94.77% Paid Accrued Interest of $703.20	148,000.00	140,253.13	140,253.13	
February 9, 2022 February 11, 2022	Purchase 25,000.00 Par Value of Intercontinental Exchange Inc 1.85% 15 Sep 2032 @ 90.06% Paid Accrued Interest of $187.57	25,000.00	22,514.00	22,514.00	
December 6, 2021 February 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.9140625 %	75,000.00	76,435.55	76,435.55	
December 22, 2021 February 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.71875 %	75,000.00	76,289.06	76,289.06	
January 3, 2022 February 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.4648437 %	125,000.00	126,831.05	126,831.05	
December 6, 2021 February 14, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.9140625 %	75,000.00	76,435.55	76,435.55	
December 22, 2021 February 14, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.71875 %	75,000.00	76,289.06	76,289.06	
January 3, 2022 February 14, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.4648437 %	125,000.00	126,831.05	126,831.05	
December 6, 2021 February 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @101.9140625 %	75,000.00	76,435.55	76,435.55	
December 22, 2021 February 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @101.71875 %	75,000.00	76,289.06	76,289.06	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
January 3, 2022 February 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @101.4648437 %	125,000.00	126,831.05	126,831.05	
December 6, 2021 February 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/52 @99.4492187 %	125,000.00	124,311.52	124,311.52	
December 9, 2021 February 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/52 @99.34375 %	125,000.00	124,179.69	124,179.69	
December 13, 2021 February 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/52 @99.6445312 %	50,000.00	49,822.27	49,822.27	
February 11, 2022 February 15, 2022	Purchase 70,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 98.41%	70,000.00	68,884.37	68,884.37	
February 14, 2022 February 16, 2022	Purchase 10,000.00 Par Value of Goldman Sachs Group Inc/The Variable 3.102% 24 Feb 2033 @ 97.65% Paid Accrued Interest of $18.96	10,000.00	9,764.60	9,764.60	
February 16, 2022 February 17, 2022	Purchase 30,000.00 Par Value of United States Treasury Note/Bond 2.25% 15 May 2041 @ 97.44% Paid Accrued Interest of $175.28	30,000.00	29,232.26	29,232.26	
December 10, 2021 February 17, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 2/15/37 @102.125 %	75,000.00	76,593.75	76,593.75	
December 27, 2021 February 22, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 2/15/51 @102.296875 %	25,000.00	25,574.22	25,574.22	
January 5, 2022 February 22, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 2/15/51 @101.8398437 %	50,000.00	50,919.92	50,919.92	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
February 17, 2022 February 22, 2022	Purchase 5,000.00 Par Value of Goldman Sachs Group Inc/The Variable 3.102% 24 Feb 2033 @ 97.09% Paid Accrued Interest of $12.06	5,000.00	4,854.30	4,854.30	
December 27, 2021 February 22, 2022	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 2/15/51 @102.296875 %	25,000.00	25,574.22	25,574.22	
January 5, 2022 February 22, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 2/15/51 @101.8398437 %	50,000.00	50,919.92	50,919.92	
December 27, 2021 February 22, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 2/15/51 @102.296875 %	25,000.00	25,574.22	25,574.22	
January 5, 2022 February 22, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 2/15/51 @101.8398437 %	50,000.00	50,919.92	50,919.92	
December 1, 2021 February 22, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000% 2/15/52 @100.6796875 %	50,000.00	50,339.84	50,339.84	
February 18, 2022 February 22, 2022	Purchase 15,000.00 Par Value of Amgen Inc 3.35% 22 Feb 2032 @ 100.76%	15,000.00	15,114.30	15,114.30	
February 24, 2022 February 25, 2022	Purchase 310,000.00 Par Value of United States Treasury Bill Zero 25 Aug 2022 @ 99.69%	310,000.00	309,041.46	309,041.46	
February 28, 2022 March 1, 2022	Purchase 35,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 101.78% Paid Accrued Interest of $30.46	35,000.00	35,623.43	35,623.43	
March 1, 2022 March 2, 2022	Purchase 29,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 102.60% Paid Accrued Interest of $27.04	29,000.00	29,754.60	29,754.60	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 7, 2022 March 8, 2022	Purchase 31,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 101.63% Paid Accrued Interest of $40.46	31,000.00	31,504.55	31,504.55	
February 23, 2022 March 9, 2022	Purchase 25,000.00 Par Value of Weyerhaeuser Co 3.375% 09 Mar 2033 @ 99.46%	25,000.00	24,865.75	24,865.75	
March 2, 2022 March 9, 2022	Purchase 10,000.00 Par Value of Progressive Corp/The 3% 15 Mar 2032 @ 99.76%	10,000.00	9,975.90	9,975.90	
March 4, 2022 March 9, 2022	Purchase 30,000.00 Par Value of HCA Inc 3.625% 15 Mar 2032 @ 100.86%	30,000.00	30,258.00	30,258.00	
March 7, 2022 March 9, 2022	Purchase 5,000.00 Par Value of HCA Inc 3.625% 15 Mar 2032 @ 100.07%	5,000.00	5,003.55	5,003.55	
March 8, 2022 March 9, 2022	Purchase 120,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 99.82% Paid Accrued Interest of $44.02	120,000.00	119,781.45	119,781.45	
January 13, 2022 March 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @100.0390625 %	125,000.00	125,048.83	125,048.83	
January 28, 2022 March 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.46875 %	150,000.00	149,203.13	149,203.13	
February 10, 2022 March 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @100.3632812 %	100,000.00	100,363.28	100,363.28	
March 11, 2022 March 14, 2022	Purchase 8,000.00 Par Value of United States Treasury Inflation Indexed Bonds .125% 15 Feb 2052 @ 110.45% Paid Accrued Interest of $0.75	8,000.00	8,881.02	8,881.02	
January 13, 2022 March 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @100.0390625 %, TBA Pair off	125,000.00	125,048.83	125,048.83	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
January 28, 2022 March 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.46875 %	150,000.00	149,203.13	149,203.13	
January 18, 2022 March 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @96.90625 %	125,000.00	121,132.81	121,132.81	
January 21, 2022 March 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @97.2421875 %	50,000.00	48,621.09	48,621.09	
January 31, 2022 March 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @97.234375 %	125,000.00	121,542.97	121,542.97	
February 10, 2022 March 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @100.36328125 %	100,000.00	100,363.28	100,363.28	
January 13, 2022 March 14, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @100.0390625 %	125,000.00	125,048.83	125,048.83	
January 28, 2022 March 14, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.46875 %	150,000.00	149,203.13	149,203.13	
February 10, 2022 March 14, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @100.3632812 %	100,000.00	100,363.28	100,363.28	
March 9, 2022 March 15, 2022	Purchase 50,000.00 Par Value of Magallanes Inc 5.05% 15 Mar 2042 @ 100.00%	50,000.00	50,000.00	50,000.00	
February 3, 2022 March 17, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of Umbs Tba 15yr Mpt 2.000% 3/15/36 @100.0390625 %	75,000.00	75,029.30	75,029.30	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
February 1, 2022 March 17, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 3/15/37 @98.2109375 %	50,000.00	49,105.47	49,105.47	
February 3, 2022 March 17, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of Umbs Tba 15yr Mpt 2.000% 3/15/36 @100.0390625 %	75,000.00	75,029.30	75,029.30	
February 3, 2022 March 17, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of Umbs Tba 15yr Mpt 2.000% 3/15/36 @100.0390625 %	75,000.00	75,029.30	75,029.30	
March 4, 2022 March 18, 2022	Purchase 10,000.00 Par Value of S&P Global Inc 3.7% 01 Mar 2052 @ 98.40%	10,000.00	9,839.80	9,839.80	
February 8, 2022 March 21, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 3/15/51 @99.48046875 %	75,000.00	74,610.35	74,610.35	
February 8, 2022 March 21, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 3/15/51 @99.48046875 %	75,000.00	74,610.35	74,610.35	
February 8, 2022 March 21, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 3/15/51 @99.48046875 %	75,000.00	74,610.35	74,610.35	
March 30, 2022 April 1, 2022	Purchase 5,000.00 Par Value of Magallanes Inc 5.141% 15 Mar 2052 @ 102.84% Paid Accrued Interest of $11.42	5,000.00	5,142.10	5,142.10	
March 30, 2022 April 1, 2022	Purchase 5,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 95.69% Paid Accrued Interest of $11.65	5,000.00	4,784.38	4,784.38	
April 1, 2022 April 4, 2022	Purchase 45,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 95.55% Paid Accrued Interest of $111.88	45,000.00	42,997.85	42,997.85	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
April 1, 2022 April 4, 2022	Purchase 25,000.00 Par Value of United States Treasury Note/Bond 1.75% 15 Mar 2025 @ 97.57% Paid Accrued Interest of $23.78	25,000.00	24,391.60	24,391.60	
April 1, 2022 April 4, 2022	Purchase 15,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 95.74% Paid Accrued Interest of $44.75	15,000.00	14,361.33	14,361.33	
April 1, 2022 April 5, 2022	Purchase 5,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 95.91% Paid Accrued Interest of $15.23	5,000.00	4,795.51	4,795.51	
April 1, 2022 April 5, 2022	Purchase 20,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 95.61% Paid Accrued Interest of $50.76	20,000.00	19,121.87	19,121.87	
April 4, 2022 April 5, 2022	Purchase 220,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 95.47% Paid Accrued Interest of $558.36	220,000.00	210,031.25	210,031.25	
April 5, 2022 April 6, 2022	Purchase 180,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 Mar 2027 @ 99.06% Paid Accrued Interest of $73.77	180,000.00	178,305.47	178,305.47	
April 5, 2022 April 7, 2022	Purchase 5,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 94.13% Paid Accrued Interest of $13.21	5,000.00	4,706.25	4,706.25	
April 6, 2022 April 7, 2022	Purchase 34,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 93.55% Paid Accrued Interest of $89.81	34,000.00	31,808.60	31,808.60	
February 24, 2022 April 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.5703125 %	150,000.00	146,355.47	146,355.47	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
February 25, 2022 April 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @99.97265625 %	75,000.00	74,979.49	74,979.49	
March 1, 2022 April 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @101.3359375 %	75,000.00	76,001.95	76,001.95	
March 2, 2022 April 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @98.359375 %	125,000.00	122,949.22	122,949.22	
April 11, 2022 April 13, 2022	Purchase 20,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 Mar 2027 @ 98.69% Paid Accrued Interest of $17.76	20,000.00	19,738.28	19,738.28	
February 24, 2022 April 13, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.5703125 %	150,000.00	146,355.47	146,355.47	
February 25, 2022 April 13, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @99.97265625 %	75,000.00	74,979.49	74,979.49	
March 1, 2022 April 13, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @101.3359375 %	75,000.00	76,001.95	76,001.95	
March 2, 2022 April 13, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @98.359375 %	125,000.00	122,949.22	122,949.22	
February 24, 2022 April 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @94.87890625 %	150,000.00	142,318.36	142,318.36	
February 28, 2022 April 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @95.71484375 %	150,000.00	143,572.27	143,572.27	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
February 24, 2022 April 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.5703125 %	150,000.00	146,355.47	146,355.47	
March 2, 2022 April 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @98.359375 %	125,000.00	122,949.22	122,949.22	
February 25, 2022 April 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @99.97265625 %	75,000.00	74,979.49	74,979.49	
March 1, 2022 April 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @101.3359375 %	75,000.00	76,001.95	76,001.95	
March 2, 2022 April 18, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 4/15/35 @99.15625 %	75,000.00	74,367.19	74,367.19	
March 9, 2022 April 18, 2022	Purchase 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 15YR MPT 2.500% 4/15/37 @100.6875 %	275,000.00	276,890.63	276,890.63	
March 1, 2022 April 18, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of Umbs Tba 15yr Mpt 1.500% 4/15/36 @97.6953125 %	75,000.00	73,271.48	73,271.48	
March 2, 2022 April 18, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 4/15/35 @99.15625 %	75,000.00	74,367.19	74,367.19	
March 9, 2022 April 18, 2022	Purchase 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 15YR MPT 2.500% 4/15/37 @100.6875 %	275,000.00	276,890.63	276,890.63	
March 2, 2022 April 18, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 4/15/35 @99.15625 %	75,000.00	74,367.19	74,367.19	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 9, 2022 April 18, 2022	Reversal of Purchase 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 15YR MPT 2.500% 4/15/37 @100.6875 %	275,000.00	276,890.63	276,890.63	
March 3, 2022 April 21, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 4/15/52 @99.453125 %	50,000.00	49,726.56	49,726.56	
March 3, 2022 April 21, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 4/15/52 @99.453125 %	50,000.00	49,726.56	49,726.56	
March 3, 2022 April 21, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 4/15/52 @99.453125 %	50,000.00	49,726.56	49,726.56	
April 27, 2022 May 2, 2022	Purchase 85,000.00 Par Value of Wi Treasury Sec 2.625% 30 Apr 2024 @ 100.00% Paid Accrued Interest of $11.55	85,000.00	85,000.00	85,000.00	
March 17, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.71875 %	75,000.00	70,289.06	70,289.06	
March 23, 2022 May 12, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.8671875 %	100,000.00	92,867.19	92,867.19	
March 23, 2022 May 12, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.38671875 %	125,000.00	119,233.40	119,233.40	
March 29, 2022 May 12, 2022	Purchase 80,000.00 Par Value 80,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @97.00390625 %	80,000.00	77,603.13	77,603.13	
April 1, 2022 May 12, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.07421875 %	125,000.00	115,092.77	115,092.77	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 23, 2022 May 12, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.38671875 %	125,000.00	119,233.40	119,233.40	
March 23, 2022 May 12, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.38671875 %	125,000.00	119,233.40	119,233.40	
March 29, 2022 May 12, 2022	Purchase 80,000.00 Par Value 80,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @97.00390625 %	80,000.00	77,603.13	77,603.13	
March 29, 2022 May 12, 2022	Reversal of Purchase 80,000.00 Par Value 80,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @97.00390625 %	80,000.00	77,603.13	77,603.13	
March 17, 2022 May 12, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.71875 %	75,000.00	70,289.06	70,289.06	
March 23, 2022 May 12, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.8671875 %	100,000.00	92,867.19	92,867.19	
April 1, 2022 May 12, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.07421875 %	125,000.00	115,092.77	115,092.77	
March 17, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.71875 %	75,000.00	70,289.06	70,289.06	
March 23, 2022 May 12, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.8671875 %	100,000.00	92,867.19	92,867.19	
April 1, 2022 May 12, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.07421875 %	125,000.00	115,092.77	115,092.77	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 13, 2022 May 16, 2022	Purchase 75,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 96.25% Paid Accrued Interest of $5.86	75,000.00	72,187.50	72,187.50	
April 11, 2022 May 19, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 5/15/2051 @94.38671875 %	75,000.00	70,790.04	70,790.04	
April 11, 2022 May 19, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 5/15/2051 @94.38671875 %	75,000.00	70,790.04	70,790.04	
April 11, 2022 May 19, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 5/15/2051 @94.38671875 %	75,000.00	70,790.04	70,790.04	
May 12, 2022 May 23, 2022	Purchase 10,000.00 Par Value of Intercontinental Exchange 4.6% 15 Mar 2033 @ 99.95%	10,000.00	9,994.70	9,994.70	
May 19, 2022 May 23, 2022	Purchase 20,000.00 Par Value of Constellation Brands Inc 4.75% 09 May 2032 @ 100.06% Paid Accrued Interest of $36.94	20,000.00	20,011.80	20,011.80	
May 20, 2022 May 23, 2022	Purchase 10,000.00 Par Value of United States Treasury Inflation Indexed Bonds .125% 15 Feb 2052 @ 86.16% Paid Accrued Interest of $3.45	10,000.00	8,864.10	8,864.10	
May 17, 2022 May 24, 2022	Purchase 20,000.00 Par Value of Peco Energy Co 4.6% 15 Jun 2052 @ 99.28%	20,000.00	19,855.40	19,855.40	
May 24, 2022 May 25, 2022	Purchase 315,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 100.24% Paid Accrued Interest of $235.39	315,000.00	315,762.89	315,762.89	
May 24, 2022 May 26, 2022	Purchase 5,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 98.14% Paid Accrued Interest of $4.30	5,000.00	4,907.22	4,907.22	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 25, 2022 May 27, 2022	Purchase 85,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 May 2032 @ 101.00% Paid Accrued Interest of $79.69	85,000.00	85,853.32	85,853.32	
May 25, 2022 May 27, 2022	Purchase 100,000.00 Par Value 92,050.35 Current Face of CF Hippolyta LLC SORT 2020-1 B1 2.28% 15 Jul 2060 @91.1015625 % Paid Accrued Interest of $69.96	92,050.35	83,859.31	83,859.31	
May 31, 2022 June 1, 2022	Purchase 45,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 96.58% Paid Accrued Interest of $59.77	45,000.00	43,460.15	43,460.15	
June 6, 2022 June 8, 2022	Purchase 2,008.00 Shares of Broadstone Net Lease Inc @ $21.30, Paid $80.32 Broker Commission	2,008.00	42,850.72	42,850.72	
April 21, 2022 June 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @87.88671875 %	150,000.00	131,830.08	131,830.08	
April 21, 2022 June 13, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @87.88671875 %	150,000.00	131,830.08	131,830.08	
May 2, 2022 June 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @87.359375 %	150,000.00	131,039.06	131,039.06	
May 2, 2022 June 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @90.40625 %	125,000.00	113,007.81	113,007.81	
May 4, 2022 June 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 6/15/48 @93.546875 %	150,000.00	140,320.31	140,320.31	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
April 21, 2022 June 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @87.8867188 %	150,000.00	131,830.08	131,830.08	
June 10, 2022 June 14, 2022	Purchase 40.00 Shares of Broadstone Net Lease Inc @ $20.5884, Paid $1.60 Broker Commission	40.00	825.14	825.14	
May 9, 2022 June 22, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 6/15/52 @91.5625 %	75,000.00	68,671.88	68,671.88	
June 22, 2022 June 24, 2022	Purchase 90.00 Shares of Apartment Investment & Management @ $6.055, Paid $1.80 Broker Commission	90.00	546.75	546.75	
June 24, 2022 June 27, 2022	Purchase 40,000.00 Par Value of United States Treasury Note/Bond 2.625% 31 May 2027 @ 97.53% Paid Accrued Interest of $77.46	40,000.00	39,012.50	39,012.50	
June 27, 2022 June 29, 2022	Purchase 10,000.00 Par Value of Magallanes Inc 5.141% 15 Mar 2052 @ 83.34% Paid Accrued Interest of $148.52	10,000.00	8,334.20	8,334.20	
Total Purchases			**$29,475,474.89**	**$29,475,474.89**	**$0.00**
Sales					
July 7, 2021 July 8, 2021	Sale 75,000.00 Par Value of United States Treasury Note/Bond 1.625% 15 May 2031 @ 102.69% Received Accrued Interest of $178.84	75,000.00	77,015.62	75,056.53	1,959.09
June 8, 2021 July 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3867187 %	150,000.00	155,080.08	154,898.53	181.55
June 8, 2021 July 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.9589843 %	150,000.00	151,438.48	151,029.23	409.25

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 14, 2021 July 14, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.4160156 %	100,000.00	103,416.02	103,265.68	150.34
June 14, 2021 July 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.9277343 %	150,000.00	151,391.60	151,029.24	362.36
June 16, 2021 July 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3496093 %	50,000.00	51,674.80	51,632.84	41.96
June 16, 2021 July 14, 2021	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.9335937 %	200,000.00	201,867.19	201,372.29	494.90
June 16, 2021 July 14, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3847656 %	125,000.00	129,230.96	129,082.11	148.85
June 8, 2021 July 14, 2021	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3867187 %	150,000.00	155,080.08	154,898.53	-181.55
June 8, 2021 July 14, 2021	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.9589843 %	150,000.00	151,438.48	151,029.23	-409.25
June 14, 2021 July 14, 2021	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.9277343 %	150,000.00	151,391.60	151,029.24	-362.36
June 14, 2021 July 14, 2021	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.4160156 %	100,000.00	103,416.02	103,265.68	-150.34
June 16, 2021 July 14, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3496093 %	50,000.00	51,674.80	51,632.84	-41.96

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 16, 2021 July 14, 2021	Reversal of Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.9335937 %	200,000.00	201,867.19	201,372.29	-494.90
June 16, 2021 July 14, 2021	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3847656 %	125,000.00	129,230.96	129,082.11	-148.85
June 8, 2021 July 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3867187 %	150,000.00	155,080.08	154,962.63	117.45
June 10, 2021 July 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.484375 %	150,000.00	155,226.56	154,962.64	263.92
June 14, 2021 July 14, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.4160156 %	100,000.00	103,416.02	103,308.42	107.60
June 16, 2021 July 14, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3847656 %	125,000.00	129,230.96	129,135.54	95.42
June 8, 2021 July 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.9589843 %	150,000.00	151,438.48	150,973.53	464.95
June 14, 2021 July 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.9277343 %	150,000.00	151,391.60	150,973.54	418.06
June 16, 2021 July 14, 2021	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.9335937 %	200,000.00	201,867.19	201,298.05	569.14
June 21, 2021 July 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.4941406 %	150,000.00	150,741.21	151,134.70	-393.49

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 16, 2021 July 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3496093 %	50,000.00	51,674.80	51,515.63	159.17
June 22, 2021 July 19, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 7/15/36 @100.8085937 %	75,000.00	75,606.45	75,632.81	-26.36
June 23, 2021 July 19, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @102.9277343 %	75,000.00	77,195.80	77,396.48	-200.68
July 19, 2021 July 20, 2021	Sale 101,000.00 Par Value of United States Treasury Note/Bond 1.625% 15 May 2031 @ 104.06% Received Accrued Interest of $294.35	101,000.00	105,103.13	102,223.05	2,880.08
June 9, 2021 July 21, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.453125 %	100,000.00	103,453.13	103,309.89	143.24
June 9, 2021 July 21, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.453125 %	100,000.00	103,453.13	103,315.85	137.28
June 9, 2021 July 21, 2021	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.453125 %	100,000.00	103,453.13	103,309.89	-143.24
June 23, 2021 July 21, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.000% 7/15/50 @101.6289062 %	100,000.00	101,628.91	101,361.33	267.58
July 27, 2021 July 28, 2021	Sale 90,000.00 Par Value of United States Treasury Note/Bond .875% 30 Jun 2026 @ 100.88% Received Accrued Interest of $59.92	90,000.00	90,787.50	89,959.59	827.91
July 30, 2021 August 2, 2021	Sale 45,000.00 Par Value of United States Treasury Note/Bond .875% 30 Jun 2026 @ 100.89% Received Accrued Interest of $35.31	45,000.00	45,402.54	44,979.80	422.74

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
August 9, 2021 August 10, 2021	Sale 5,000.00 Par Value of United States Treasury Note/Bond 1.625% 15 May 2031 @ 103.22% Received Accrued Interest of $19.21	5,000.00	5,160.94	5,104.46	56.48
July 8, 2021 August 12, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.734375 %	125,000.00	129,667.97	129,003.38	664.59
July 9, 2021 August 12, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.4355468 %	150,000.00	152,153.32	151,006.37	1,146.95
July 13, 2021 August 12, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.5410156 %	125,000.00	129,426.27	129,003.38	422.89
July 14, 2021 August 12, 2021	Sale 325,000.00 Par Value 325,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.5507812 %	325,000.00	336,540.04	335,408.76	1,131.28
July 15, 2021 August 12, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5390625 %	150,000.00	152,308.59	151,006.37	1,302.22
July 19, 2021 August 12, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.9550781 %	75,000.00	76,466.31	75,503.18	963.13
July 8, 2021 August 12, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.734375 %	125,000.00	129,667.97	129,006.88	661.09
July 13, 2021 August 12, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.5410156 %	125,000.00	129,426.27	129,006.88	419.39
July 14, 2021 August 12, 2021	Sale 325,000.00 Par Value 325,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.5507812 %	325,000.00	336,540.04	335,417.88	1,122.16

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
July 9, 2021 August 12, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.4355468 %	150,000.00	152,153.32	150,941.11	1,212.21
July 15, 2021 August 12, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5390625 %	150,000.00	152,308.59	150,941.11	1,367.48
July 19, 2021 August 12, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.9550781 %	75,000.00	76,466.31	75,470.55	995.76
July 8, 2021 August 12, 2021	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.734375 %	125,000.00	129,667.97	129,003.38	-664.59
July 13, 2021 August 12, 2021	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.5410156 %	125,000.00	129,426.27	129,003.38	-422.89
July 14, 2021 August 12, 2021	Reversal of Sale 325,000.00 Par Value 325,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.5507812 %	325,000.00	336,540.04	335,408.76	-1,131.28
July 9, 2021 August 12, 2021	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.4355468 %	150,000.00	152,153.32	151,006.37	-1,146.95
July 15, 2021 August 12, 2021	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5390625 %	150,000.00	152,308.59	151,006.37	-1,302.22
July 19, 2021 August 12, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.9550781 %	75,000.00	76,466.31	75,503.18	-963.13
August 12, 2021 August 13, 2021	Sale 160,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 May 2051 @ 108.11% Received Accrued Interest of $929.35	160,000.00	172,975.00	166,217.12	6,757.88

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
August 12, 2021 August 13, 2021	Sale 80,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 May 2051 @ 108.08% Received Accrued Interest of $464.67	80,000.00	86,462.50	83,108.57	3,353.93
August 12, 2021 August 13, 2021	Sale 60,000.00 Par Value of United States Treasury Note/Bond 1.625% 15 May 2031 @ 102.61% Received Accrued Interest of $238.45	60,000.00	61,563.28	61,253.48	309.80
July 23, 2021 August 17, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of Umbs Tba 15yr Mpt 1.500% 8/15/2036 @101.6601562 %	25,000.00	25,415.04	25,161.13	253.91
July 30, 2021 August 17, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of Umbs Tba 15yr Mpt 1.500% 8/15/2036 @101.9042968 %	50,000.00	50,952.15	50,322.27	629.88
July 29, 2021 August 17, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 8/15/36 @103.6855468 %	75,000.00	77,764.16	77,097.66	666.50
August 16, 2021 August 18, 2021	Sale 40,000.00 Par Value of Bank of New York Mellon Corp/The 2.6% 07 Feb 2022 @ 100.95% Received Accrued Interest of $31.78	40,000.00	40,380.40	39,914.40	466.00
August 17, 2021 August 18, 2021	Sale 28,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 May 2051 @ 110.56% Received Accrued Interest of $171.67	28,000.00	30,956.56	29,088.00	1,868.56
August 17, 2021 August 18, 2021	Sale 50,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2041 @ 101.08% Received Accrued Interest of $7.64	50,000.00	50,541.30	49,077.06	1,464.24
July 26, 2021 August 19, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.6933593 %	100,000.00	103,693.36	103,200.00	493.36
July 26, 2021 August 19, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.6933593 %	100,000.00	103,693.36	103,269.53	423.83

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
July 27, 2021 August 19, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.000% 8/15/51 @102.2148437 %	100,000.00	102,214.84	101,445.31	769.53
July 26, 2021 August 19, 2021	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.6933593 %	100,000.00	103,693.36	103,200.00	-493.36
August 20, 2021 August 23, 2021	Sale 10,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 May 2051 @ 112.07% Received Accrued Interest of $64.54	10,000.00	11,207.03	10,388.57	818.46
August 25, 2021 August 26, 2021	Sale 120,000.00 Par Value of United States Treasury Note/Bond .75% 31 May 2026 @ 99.90% Received Accrued Interest of $213.93	120,000.00	119,878.13	119,536.40	341.73
August 9, 2021 September 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.5488281 %	50,000.00	51,774.41	51,744.82	29.59
August 18, 2021 September 14, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.6523437 %	75,000.00	77,739.26	77,617.24	122.02
August 20, 2021 September 14, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.7421875 %	75,000.00	77,806.64	77,617.24	189.40
August 9, 2021 September 14, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.5488281 %	50,000.00	51,774.41	51,744.82	-29.59
August 18, 2021 September 14, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.6523437 %	75,000.00	77,739.26	77,617.24	-122.02
August 20, 2021 September 14, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.7421875 %	75,000.00	77,806.64	77,617.24	-189.40

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
August 9, 2021 September 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.5488281 %	50,000.00	51,774.41	51,744.82	29.59
August 16, 2021 September 14, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @101.4589843 %	100,000.00	101,458.98	101,361.72	97.26
August 18, 2021 September 14, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.6523437 %	75,000.00	77,739.26	77,617.24	122.02
August 19, 2021 September 14, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @101.453125 %	175,000.00	177,542.97	177,383.01	159.96
August 20, 2021 September 14, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.7421875 %	75,000.00	77,806.64	77,617.24	189.40
August 19, 2021 September 16, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 9/15/36 @101.5449218 %	75,000.00	76,158.69	76,252.93	-94.24
August 27, 2021 September 16, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2% 15 Sep 2035 @103.375 %	75,000.00	77,531.25	77,660.16	-128.91
August 20, 2021 September 21, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of GNMAII Jumbo TBA 30Yr MPT 2.000% 9/15/50 @101.9140625 %	100,000.00	101,914.06	102,042.97	-128.91
October 5, 2021 October 6, 2021	Sale 35,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 97.52% Received Accrued Interest of $61.82	35,000.00	34,130.47	34,550.09	-419.62
October 5, 2021 October 6, 2021	Sale 10,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 97.84% Received Accrued Interest of $28.26	10,000.00	9,784.38	10,011.21	-226.83

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
October 6, 2021 October 7, 2021	Sale 20,000.00 Par Value of United States Treasury Note/Bond .625% 31 Jul 2026 @ 98.43% Received Accrued Interest of $23.10	20,000.00	19,686.72	19,884.50	-197.78
September 21, 2021 October 14, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2051 @103.6972656 %	75,000.00	77,772.95	77,648.44	124.51
September 13, 2021 October 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2051 @103.78125 %	50,000.00	51,890.63	51,727.78	162.85
September 15, 2021 October 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2051 @103.8144531 %	50,000.00	51,907.23	51,727.78	179.45
September 17, 2021 October 14, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2051 @103.5039062 %	100,000.00	103,503.91	103,455.57	48.34
September 13, 2021 October 14, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2051 @101.2636718 %	175,000.00	177,211.43	177,221.68	-10.25
October 13, 2021 October 14, 2021	Sale 10,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 98.42% Received Accrued Interest of $32.61	10,000.00	9,842.19	9,990.54	-148.35
September 21, 2021 October 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2051 @103.6972656 %	50,000.00	51,848.63	51,617.19	231.44
October 13, 2021 October 15, 2021	Sale 10,000.00 Par Value of CVS Health Corp 5.05% 25 Mar 2048 @ 129.75% Received Accrued Interest of $28.06	10,000.00	12,974.70	10,447.11	2,527.59
October 14, 2021 October 15, 2021	Sale 5,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 97.39% Received Accrued Interest of $10.36	5,000.00	4,869.53	4,913.91	-44.38

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
October 14, 2021 October 18, 2021	Sale 5,000.00 Par Value of CVS Health Corp 5.125% 20 Jul 2045 @ 130.36% Received Accrued Interest of $62.64	5,000.00	6,518.10	5,442.62	1,075.48
October 14, 2021 October 18, 2021	Sale 15,000.00 Par Value of AbbVie Inc 4.05% 21 Nov 2039 @ 115.87% Received Accrued Interest of $248.06	15,000.00	17,379.90	16,524.15	855.75
September 24, 2021 October 19, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 2% 25 Apr 2035 @103.0332031 %	50,000.00	51,516.60	51,603.93	-87.33
September 14, 2021 October 19, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Oct 2036 @101.734375 %	75,000.00	76,300.78	76,031.25	269.53
September 23, 2021 October 21, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2051 @103.3417968 %	25,000.00	25,835.45	25,839.84	-4.39
September 27, 2021 October 21, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000%15 Oct 2051 @101.3183593 %	100,000.00	101,318.36	101,742.19	-423.83
October 28, 2021 October 29, 2021	Sale 16,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 100.75% Received Accrued Interest of $65.22	16,000.00	16,119.55	15,983.66	135.89
November 2, 2021 November 3, 2021	Sale 25,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 97.35% Received Accrued Interest of $67.93	25,000.00	24,336.92	24,482.35	-145.43
November 5, 2021 November 9, 2021	Sale 10,000.00 Par Value of GE Capital International Funding Co Unlimited Co 4.418% 15 Nov 2035 @ 123.77% Received Accrued Interest of $213.54	10,000.00	12,376.80	9,929.87	2,446.93
November 9, 2021 November 10, 2021	Sale 80,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 98.31% Received Accrued Interest of $236.41	80,000.00	78,650.00	78,348.68	301.32

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
November 9, 2021 November 10, 2021	Sale 100,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 98.33% Received Accrued Interest of $295.52	100,000.00	98,328.12	97,935.85	392.27
October 6, 2021 November 10, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.7988281 %	75,000.00	77,099.12	77,613.96	-514.84
October 14, 2021 November 10, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.8613281 %	75,000.00	77,146.00	77,613.96	-467.96
October 21, 2021 November 10, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.2695312 %	100,000.00	102,269.53	103,485.27	-1,215.74
October 14, 2021 November 10, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @100.0800781 %	175,000.00	175,140.14	176,920.90	-1,780.76
November 10, 2021 November 12, 2021	Sale 65,000.00 Par Value of WI Treasury .125% 31 Aug 2023 @ 99.39% Received Accrued Interest of $16.38	65,000.00	64,601.37	64,851.26	-249.89
November 10, 2021 November 12, 2021	Sale 70,000.00 Par Value of WI Treasury .125% 31 Aug 2023 @ 99.39% Received Accrued Interest of $17.65	70,000.00	69,570.70	69,839.80	-269.10
November 10, 2021 November 12, 2021	Sale 45,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 101.84% Received Accrued Interest of $217.66	45,000.00	45,829.69	44,971.46	858.23
November 10, 2021 November 12, 2021	Sale 90,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 101.84% Received Accrued Interest of $435.33	90,000.00	91,659.37	89,942.92	1,716.45
November 12, 2021 November 15, 2021	Sale 90,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 101.79% Received Accrued Interest of $450.00	90,000.00	91,610.16	89,942.92	1,667.24

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
November 12, 2021 November 15, 2021	Sale 45,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 101.79% Received Accrued Interest of $225.00	45,000.00	45,805.08	44,971.47	833.61
November 12, 2021 November 15, 2021	Sale 45,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 101.79% Received Accrued Interest of $225.00	45,000.00	45,805.08	44,971.47	833.61
October 18, 2021 November 16, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 2.000%15 Nov 2036 @102.5175781 %	50,000.00	51,258.79	51,449.22	-190.43
October 18, 2021 November 16, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000%15 Nov 2036 @102.5175781 %	75,000.00	76,888.18	77,572.27	-684.09
November 15, 2021 November 16, 2021	Sale 90,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 100.26% Received Accrued Interest of $454.89	90,000.00	90,231.75	89,942.91	288.84
November 15, 2021 November 16, 2021	Sale 90,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 99.96% Received Accrued Interest of $454.89	90,000.00	89,961.70	89,942.91	18.79
November 16, 2021 November 17, 2021	Sale 65,000.00 Par Value of United States Treasury Note/Bond .125% 31 Aug 2023 @ 99.37% Received Accrued Interest of $17.51	65,000.00	64,591.21	64,851.25	-260.04
October 25, 2021 November 18, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2051 @102.5292968 %	25,000.00	25,632.32	25,793.95	-161.63
November 22, 2021 November 23, 2021	Sale 45,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 97.96% Received Accrued Interest of $13.67	45,000.00	44,080.67	44,519.53	-438.86
November 29, 2021 November 30, 2021	Sale 5,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 98.55% Received Accrued Interest of $2.85	5,000.00	4,927.73	4,950.31	-22.58

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
November 29, 2021 November 30, 2021	Sale 10,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 98.62% Received Accrued Interest of $5.70	10,000.00	9,862.11	9,900.61	-38.50
November 30, 2021 December 1, 2021	Sale 25,000.00 Par Value of United States Treasury Note/Bond .25% 30 Sep 2023 @ 99.59% Received Accrued Interest of $10.65	25,000.00	24,896.48	24,975.89	-79.41
November 30, 2021 December 1, 2021	Sale 5,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 98.73% Received Accrued Interest of $7.45	5,000.00	4,936.33	4,966.73	-30.40
December 1, 2021 December 2, 2021	Sale 35,000.00 Par Value of United States Treasury Note/Bond .25% 30 Sep 2023 @ 99.53% Received Accrued Interest of $15.14	35,000.00	34,835.94	34,966.25	-130.31
December 3, 2021 December 6, 2021	Sale 10,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 99.35% Received Accrued Interest of $7.98	10,000.00	9,935.15	9,905.00	30.15
December 3, 2021 December 6, 2021	Sale 75,000.00 Par Value of United States Treasury Note/Bond .25% 30 Sep 2023 @ 99.44% Received Accrued Interest of $34.51	75,000.00	74,578.49	74,927.67	-349.18
December 2, 2021 December 6, 2021	Sale 26.00 Shares of American Campus Communities Inc @ $51.8599, Paid $0.01 SEC Fee, $1.30 Broker Commission	26.00	1,347.05	1,084.86	262.19
December 3, 2021 December 6, 2021	Sale 45,000.00 Par Value of United States Treasury Note/Bond .25% 30 Sep 2023 @ 99.45% Received Accrued Interest of $20.71	45,000.00	44,754.25	44,956.61	-202.36
December 6, 2021 December 7, 2021	Sale 25,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 103.53% Received Accrued Interest of $28.49	25,000.00	25,883.30	24,630.07	1,253.23
December 6, 2021 December 7, 2021	Sale 35,000.00 Par Value of United States Treasury Note/Bond .25% 30 Sep 2023 @ 99.42% Received Accrued Interest of $16.35	35,000.00	34,796.94	34,966.25	-169.31

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
December 8, 2021 December 9, 2021	Sale 5,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 101.16% Received Accrued Interest of $6.22	5,000.00	5,058.20	4,926.01	132.19
November 2, 2021 December 13, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.5859375 %	100,000.00	102,585.94	102,316.55	269.39
November 3, 2021 December 13, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.5566406 %	75,000.00	76,917.48	76,737.41	180.07
November 2, 2021 December 13, 2021	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.5859375 %	100,000.00	102,585.94	102,316.55	-269.39
November 3, 2021 December 13, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.5566406 %	75,000.00	76,917.48	76,737.41	-180.07
October 28, 2021 December 13, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.4570312 %	75,000.00	76,842.77	76,730.88	111.89
November 2, 2021 December 13, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.5859375 %	100,000.00	102,585.94	102,307.84	278.10
November 3, 2021 December 13, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.5566406 %	75,000.00	76,917.48	76,730.88	186.60
October 28, 2021 December 13, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2051 @99.6679687 %	175,000.00	174,418.95	174,359.56	59.39
November 1, 2021 December 13, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2051 @99.7734375 %	50,000.00	49,886.72	49,817.02	69.70

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
November 2, 2021 December 16, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 2.000%15 Dec 2036 @102.5195312 %	50,000.00	51,259.77	51,175.78	83.99
November 8, 2021 December 16, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000%15 Dec 2036 @102.7402343 %	75,000.00	77,055.18	76,816.41	238.77
November 5, 2021 December 20, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000%15 Dec 2051 @101.6523437 %	50,000.00	50,826.17	50,312.50	513.67
November 2, 2021 December 20, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500%15 Dec 50 @102.7851562 %	25,000.00	25,696.29	25,580.08	116.21
December 22, 2021 December 27, 2021	Sale 117.00 Shares of Gaming and Leisure Properties Inc @ $46.454, Paid $0.03 SEC Fee, $5.85 Broker Commission	117.00	5,429.24	4,668.68	760.56
December 23, 2021 December 28, 2021	Sale 124.00 Shares of Gaming and Leisure Properties Inc @ $46.4668, Paid $0.03 SEC Fee, $6.20 Broker Commission	124.00	5,755.65	4,947.99	807.66
December 28, 2021 December 29, 2021	Sale 145,000.00 Par Value of United States Treasury Note/Bond .5% 30 Nov 2023 @ 99.62% Received Accrued Interest of $57.76	145,000.00	144,442.20	144,637.50	-195.30
December 28, 2021 December 30, 2021	Sale 65,000.00 Par Value of Baxter International Inc .868% 01 Dec 2023 @ 99.57% Received Accrued Interest of $45.45	65,000.00	64,720.50	64,761.45	-40.95
December 28, 2021 December 30, 2021	Sale 162.00 Shares of STORE Capital Corp @ $34.6525, Paid $8.10 Broker Commission, $0.03 SEC Fee	162.00	5,605.58	4,579.14	1,026.44
December 29, 2021 December 31, 2021	Sale 65.00 Shares of STORE Capital Corp @ $34.7645, Paid $3.25 Broker Commission, $0.02 SEC Fee	65.00	2,256.42	1,837.30	419.12

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
December 29, 2021 December 31, 2021	Sale 217.00 Shares of Gaming and Leisure Properties Inc @ $47.6167, Paid $0.06 SEC Fee, $10.85 Broker Commission	217.00	10,321.91	8,658.98	1,662.93
December 30, 2021 January 3, 2022	Sale 242.00 Shares of STORE Capital Corp @ $34.7887, Paid $0.05 SEC Fee, $12.10 Broker Commission	242.00	8,406.72	6,840.44	1,566.28
January 3, 2022 January 4, 2022	Sale 10,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 97.84% Received Accrued Interest of $23.08	10,000.00	9,784.37	9,933.47	-149.10
January 3, 2022 January 4, 2022	Sale 10,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 97.16% Received Accrued Interest of $25.90	10,000.00	9,715.62	9,849.85	-134.23
January 4, 2022 January 5, 2022	Sale 5,000.00 Par Value of United States Treasury Note/Bond 1.125% 31 Oct 2026 @ 98.91% Received Accrued Interest of $10.26	5,000.00	4,945.70	4,991.44	-45.74
January 11, 2022 January 12, 2022	Sale 13,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 95.25% Received Accrued Interest of $39.05	13,000.00	12,382.50	12,797.89	-415.39
December 13, 2021 January 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/52 @99.8496093 %	50,000.00	49,924.80	49,749.79	175.01
December 6, 2021 January 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/52 @99.6503906 %	125,000.00	124,562.99	124,374.46	188.53
December 6, 2021 January 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.1464843 %	75,000.00	76,609.86	76,744.63	-134.77
December 9, 2021 January 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/52 @99.5507812 %	125,000.00	124,438.48	124,395.61	42.87

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
December 22, 2021 January 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @101.9628906 %	75,000.00	76,472.17	76,821.29	-349.12
December 10, 2021 January 18, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 1/15/37 @102.3066406 %	75,000.00	76,729.98	76,862.69	-132.71
December 27, 2021 January 20, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 1/15/52 @102.5175781 %	25,000.00	25,629.39	25,647.46	-18.07
December 1, 2021 January 20, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo Tba 30yr Mpt 2.000% 1/15/51 @100.8574218 %	50,000.00	50,428.71	50,730.47	-301.76
January 5, 2022 January 20, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 1/15/52 @102.0527343 %	50,000.00	51,026.37	51,294.92	-268.55
January 19, 2022 January 20, 2022	Sale 35,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 95.63% Received Accrued Interest of $87.74	35,000.00	33,468.75	34,541.23	-1,072.48
January 26, 2022 January 27, 2022	Sale 155,000.00 Par Value of United States Treasury Note/Bond 1.25% 31 Dec 2026 @ 97.96% Received Accrued Interest of $144.51	155,000.00	151,845.51	154,604.94	-2,759.43
January 27, 2022 January 28, 2022	Sale 17,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 95.20% Received Accrued Interest of $65.16	17,000.00	16,184.61	16,735.70	-551.09
January 28, 2022 January 31, 2022	Sale 110,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 94.96% Received Accrued Interest of $438.71	110,000.00	104,451.54	108,289.85	-3,838.31
February 1, 2022 February 2, 2022	Sale 45,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 96.16% Received Accrued Interest of $135.03	45,000.00	43,270.31	44,287.81	-1,017.50

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
February 8, 2022 February 9, 2022	Sale 112,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 91.45% Received Accrued Interest of $498.90	112,000.00	102,418.72	110,169.34	-7,750.62
February 10, 2022 February 11, 2022	Sale 5,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 90.91% Received Accrued Interest of $22.79	5,000.00	4,545.70	4,916.56	-370.86
February 10, 2022 February 11, 2022	Sale 40,000.00 Par Value of United States Treasury Note/Bond .5% 30 Nov 2023 @ 98.20% Received Accrued Interest of $40.11	40,000.00	39,279.69	39,898.18	-618.49
February 10, 2022 February 11, 2022	Sale 15,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 94.31% Received Accrued Interest of $50.14	15,000.00	14,146.87	14,762.61	-615.74
February 11, 2022 February 14, 2022	Sale 75,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 90.17% Received Accrued Interest of $353.50	75,000.00	67,629.25	73,714.87	-6,085.62
January 13, 2022 February 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @100.2734375 %	125,000.00	125,341.80	127,070.75	-1,728.95
January 28, 2022 February 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.7011718 %	150,000.00	149,551.76	152,484.91	-2,933.15
January 18, 2022 February 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/52 @97.1074218 %	125,000.00	121,384.28	124,297.29	-2,913.01
January 21, 2022 February 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/52 @97.4433593 %	50,000.00	48,721.68	49,718.91	-997.23
January 31, 2022 February 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/52 @97.4238281 %	125,000.00	121,779.79	124,297.28	-2,517.49

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
February 14, 2022 February 15, 2022	Sale 5,000.00 Par Value of WI Treasury Sec 1.75% 15 Feb 2032 @ 99.00%	5,000.00	4,949.80	4,991.83	-42.03
February 15, 2022 February 16, 2022	Sale 35,000.00 Par Value of WI Treasury Sec 1.75% 15 Feb 2032 @ 98.45% Received Accrued Interest of $1.81	35,000.00	34,455.86	34,942.81	-486.95
February 16, 2022 February 17, 2022	Sale 30,000.00 Par Value of United States Treasury Note/Bond 1.75% 15 Aug 2041 @ 89.58% Received Accrued Interest of $2.90	30,000.00	26,873.44	28,934.25	-2,060.81
February 1, 2022 February 17, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 2/15/37 @98.3652343 %	50,000.00	49,182.62	50,081.05	-898.43
February 3, 2022 February 17, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 2/15/37 @100.2480468 %	75,000.00	75,186.04	76,628.75	-1,442.71
February 17, 2022 February 18, 2022	Sale 10,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 90.28% Received Accrued Interest of $49.21	10,000.00	9,028.12	9,828.65	-800.53
February 18, 2022 February 22, 2022	Sale 15,000.00 Par Value of WI Treasury Sec 1.75% 15 Feb 2032 @ 99.48% Received Accrued Interest of $5.44	15,000.00	14,921.48	14,975.49	-54.01
February 8, 2022 February 22, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 2/15/51 @99.6816406 %	75,000.00	74,761.23	76,494.14	-1,732.91
February 23, 2022 February 24, 2022	Sale 35,000.00 Par Value of WI Treasury Sec 1.75% 15 Feb 2032 @ 99.08% Received Accrued Interest of $16.32	35,000.00	34,677.34	34,942.81	-265.47
February 23, 2022 February 28, 2022	Sale 75,000.00 Par Value of US Treasury Notes 1.375% 29 Feb 2024 @ 99.83%	75,000.00	74,871.09	74,875.89	-4.80
February 23, 2022 February 28, 2022	Reversal of Sale 75,000.00 Par Value of US Treasury Notes 1.375% 29 Feb 2024 @ 99.83%	75,000.00	74,871.09	74,875.89	4.80

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
February 23, 2022 February 28, 2022	Sale 75,000.00 Par Value of US Treasury Notes 1.375% 29 Feb 2024 @ 99.83%	75,000.00	74,871.09	74,907.34	-36.25
March 1, 2022 March 2, 2022	Sale 20,000.00 Par Value of United States Treasury Inflation Indexed Bonds .125% 15 Feb 2051 @ 107.74% Received Accrued Interest of $1.11	20,000.00	23,081.82	22,620.94	460.88
March 1, 2022 March 2, 2022	Sale 92,000.00 Par Value of United States Treasury Note/Bond 1.875% 28 Feb 2027 @ 101.56% Received Accrued Interest of $9.38	92,000.00	93,437.50	92,079.52	1,357.98
March 1, 2022 March 2, 2022	Sale 25,000.00 Par Value of WI Treasury Sec 1.75% 15 Feb 2032 @ 101.55% Received Accrued Interest of $19.42	25,000.00	25,388.67	25,022.68	365.99
March 2, 2022 March 3, 2022	Sale 85,000.00 Par Value of WI Treasury Sec 1.75% 15 Feb 2032 @ 100.11% Received Accrued Interest of $70.44	85,000.00	85,092.97	85,077.14	15.83
March 2, 2022 March 3, 2022	Sale 15,000.00 Par Value of United States Treasury Note/Bond 1.25% 31 Dec 2026 @ 97.63% Received Accrued Interest of $32.11	15,000.00	14,643.75	14,961.77	-318.02
March 7, 2022 March 8, 2022	Sale 10,000.00 Par Value of United States Treasury Note/Bond 1.25% 31 Dec 2026 @ 97.93% Received Accrued Interest of $23.14	10,000.00	9,793.35	9,974.51	-181.16
March 7, 2022 March 8, 2022	Sale 25,000.00 Par Value of United States Treasury Note/Bond 1.25% 31 Dec 2026 @ 97.85% Received Accrued Interest of $57.84	25,000.00	24,461.91	24,936.28	-474.37
March 7, 2022 March 8, 2022	Sale 20,000.00 Par Value of United States Treasury Inflation Indexed Bonds .125% 15 Feb 2051 @ 110.77% Received Accrued Interest of $1.56	20,000.00	23,768.08	22,620.94	1,147.14
March 8, 2022 March 9, 2022	Sale 50,000.00 Par Value of United States Treasury Note/Bond 1.25% 31 Dec 2026 @ 97.54% Received Accrued Interest of $117.40	50,000.00	48,771.49	49,872.56	-1,101.07

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 8, 2022 March 9, 2022	Sale 20,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 91.80% Received Accrued Interest of $118.09	20,000.00	18,360.16	19,657.29	-1,297.13
March 10, 2022 March 11, 2022	Sale 25,000.00 Par Value of United States Treasury Note/Bond 1.25% 31 Dec 2026 @ 96.81% Received Accrued Interest of $60.43	25,000.00	24,203.12	24,936.28	-733.16
March 10, 2022 March 11, 2022	Sale 55,000.00 Par Value of United States Treasury Note/Bond 1.25% 31 Dec 2026 @ 96.88% Received Accrued Interest of $132.94	55,000.00	53,283.40	54,859.82	-1,576.42
March 11, 2022 March 14, 2022	Sale 25,000.00 Par Value of United States Treasury Note/Bond 1.25% 31 Dec 2026 @ 96.73% Received Accrued Interest of $63.02	25,000.00	24,181.64	24,936.28	-754.64
March 1, 2022 March 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @101.59179688 %	75,000.00	76,193.85	75,573.70	620.15
February 24, 2022 March 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.7734375 %, TBA Pair off	150,000.00	146,660.16	149,576.51	-2,916.35
March 2, 2022 March 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @98.55078125 %	125,000.00	123,188.48	124,647.08	-1,458.60
February 24, 2022 March 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @95.03320313 %	150,000.00	142,549.80	145,648.43	-3,098.63
February 28, 2022 March 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @95.8671875 %	150,000.00	143,800.78	145,648.44	-1,847.66
February 25, 2022 March 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @100.23828125 %	75,000.00	75,178.71	75,272.46	-93.75

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 11, 2022 March 14, 2022	Sale 8,000.00 Par Value of United States Treasury Inflation Indexed Bonds .125% 15 Feb 2051 @ 109.13% Received Accrued Interest of $0.80	8,000.00	9,381.70	9,048.38	333.32
March 15, 2022 March 16, 2022	Sale 25,000.00 Par Value of United States Treasury Note/Bond 1.25% 31 Dec 2026 @ 96.11% Received Accrued Interest of $64.74	25,000.00	24,028.32	24,936.28	-907.96
March 1, 2022 March 17, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 3/15/37 @97.8359375 %	25,000.00	24,458.98	24,544.92	-85.94
March 1, 2022 March 17, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 3/15/37 @97.8359375 %	50,000.00	48,917.97	49,105.47	-187.50
March 2, 2022 March 17, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of Umbs Tba 15yr Mpt 2.000% 3/15/36 @99.31835938 %	75,000.00	74,488.77	75,029.30	-540.53
March 3, 2022 March 21, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 3/15/51 @99.64453125 %	50,000.00	49,822.27	49,740.23	82.04
March 22, 2022 March 23, 2022	Sale 29,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 85.06% Received Accrued Interest of $192.27	29,000.00	24,668.12	28,503.07	-3,834.95
March 29, 2022 March 31, 2022	Sale 16.00 Shares of UDR Inc @ $58.73, Paid $0.01 SEC Fee, $0.80 Broker Commission	16.00	938.87	674.69	264.18
March 30, 2022 April 1, 2022	Sale 10,000.00 Par Value of Magallanes Inc 4.279% 15 Mar 2032 @ 100.77% Received Accrued Interest of $19.02	10,000.00	10,077.20	9,965.62	111.58
April 1, 2022 April 4, 2022	Sale 10,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 96.19% Received Accrued Interest of $29.83	10,000.00	9,618.75	9,731.89	-113.14

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
April 5, 2022 April 6, 2022	Sale 100,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 94.07% Received Accrued Interest of $258.98	100,000.00	94,066.40	95,496.36	-1,429.96
April 7, 2022 April 8, 2022	Sale 45,000.00 Par Value of United States Treasury Note/Bond 2.25% 31 Mar 2024 @ 99.59% Received Accrued Interest of $22.13	45,000.00	44,815.43	44,941.23	-125.80
April 11, 2022 April 12, 2022	Sale 15,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 Mar 2027 @ 98.65% Received Accrued Interest of $12.30	15,000.00	14,797.26	14,913.77	-116.51
March 17, 2022 April 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @93.875 %	75,000.00	70,406.25	71,472.66	-1,066.41
March 23, 2022 April 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @93.02734375 %	100,000.00	93,027.34	95,296.88	-2,269.54
April 1, 2022 April 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @92.23828125 %	125,000.00	115,297.85	119,121.09	-3,823.24
March 23, 2022 April 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.59179688 %	125,000.00	119,489.75	122,411.23	-2,921.48
March 29, 2022 April 13, 2022	Sale 80,000.00 Par Value 80,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @97.23242188 %	80,000.00	77,785.94	80,523.43	-2,737.49
March 9, 2022 April 18, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of Umbs Tba 15yr Mpt 1.500% 4/15/36 @96.84375 %	75,000.00	72,632.81	73,271.48	-638.67
March 9, 2022 April 18, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of Umbs Tba 15yr Mpt 1.500% 4/15/36 @96.84375 %	75,000.00	72,632.81	72,363.28	269.53

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 9, 2022 April 18, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of Umbs Tba 15yr Mpt 1.500% 4/15/36 @96.84375 %	75,000.00	72,632.81	72,829.10	-196.29
April 11, 2022 April 21, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 4/15/52 @94.5859375 %	25,000.00	23,646.48	24,863.28	-1,216.80
April 11, 2022 April 21, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 4/15/52 @94.5859375 %	50,000.00	47,292.97	49,524.41	-2,231.44
April 19, 2022 April 21, 2022	Sale 60.00 Shares of American Campus Communities Inc @ $64.82, Paid $0.02 SEC Fee, $3.00 Broker Commission	60.00	3,886.18	2,529.85	1,356.33
April 27, 2022 April 28, 2022	Sale 90,000.00 Par Value of United States Treasury Note/Bond 2.25% 31 Mar 2024 @ 99.59% Received Accrued Interest of $154.92	90,000.00	89,634.37	89,882.46	-248.09
May 5, 2022 May 6, 2022	Sale 20,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 89.84% Received Accrued Interest of $82.87	20,000.00	17,967.97	18,841.71	-873.74
May 10, 2022 May 11, 2022	Sale 55,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 90.78% Received Accrued Interest of $242.14	55,000.00	49,929.69	51,814.68	-1,884.99
May 2, 2022 May 12, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.58398438 %	125,000.00	113,229.98	119,233.40	-6,003.42
May 4, 2022 May 12, 2022	Sale 80,000.00 Par Value 80,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @93.75 %	80,000.00	75,000.00	77,603.13	-2,603.13
May 4, 2022 May 12, 2022	Sale 70,000.00 Par Value 70,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @93.75 %	70,000.00	65,625.00	67,749.22	-2,124.22

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
April 21, 2022 May 12, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.04492188 %	150,000.00	132,067.38	139,124.51	-7,057.13
May 2, 2022 May 12, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @87.52734375 %	150,000.00	131,291.02	139,124.51	-7,833.49
May 12, 2022 May 13, 2022	Sale 5,000.00 Par Value of United States Treasury Note/Bond 1.875% 28 Feb 2027 @ 95.84% Received Accrued Interest of $18.85	5,000.00	4,792.19	4,969.16	-176.97
May 13, 2022 May 16, 2022	Sale 85,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 83.84% Received Accrued Interest of $475.48	85,000.00	71,267.19	82,535.11	-11,267.92
May 17, 2022 May 18, 2022	Sale 5,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 Feb 2042 @ 85.60% Received Accrued Interest of $30.18	5,000.00	4,280.08	4,567.24	-287.16
May 9, 2022 May 19, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 5/15/2051 @91.75195313 %	75,000.00	68,813.96	70,790.04	-1,976.08
May 20, 2022 May 23, 2022	Sale 15,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 97.18% Received Accrued Interest of $9.38	15,000.00	14,576.35	14,508.10	68.25
May 24, 2022 May 25, 2022	Sale 325,000.00 Par Value of United States Treasury Note/Bond 2.625% 15 Apr 2025 @ 99.88% Received Accrued Interest of $932.38	325,000.00	324,598.83	323,464.10	1,134.73
May 25, 2022 May 26, 2022	Sale 135,000.00 Par Value of United States Treasury Note/Bond 2.5% 30 Apr 2024 @ 100.06% Received Accrued Interest of $238.45	135,000.00	135,079.10	134,705.01	374.09

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 1, 2022 June 2, 2022	Sale 10,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 May 2032 @ 99.70% Received Accrued Interest of $14.06	10,000.00	9,969.53	10,014.20	-44.67
June 7, 2022 June 9, 2022	Sale 20,000.00 Par Value of CME Group Inc 2.65% 15 Mar 2032 @ 90.58% Received Accrued Interest of $133.97	20,000.00	18,116.20	19,935.40	-1,819.20
June 6, 2022 June 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @90.84375 %	125,000.00	113,554.69	113,007.81	546.88
June 7, 2022 June 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 6/15/48 @94.53710938 %	150,000.00	141,805.66	140,320.31	1,485.35
June 6, 2022 June 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @87.484375 %	125,000.00	109,355.47	109,411.61	-56.14
June 13, 2022 June 15, 2022	Sale 50,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 Jun 2025 @ 98.47%	50,000.00	49,234.37	49,923.47	-689.10
June 14, 2022 June 15, 2022	Sale 20,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 Mar 2027 @ 95.32% Received Accrued Interest of $103.83	20,000.00	19,064.84	19,866.52	-801.68
June 15, 2022 June 17, 2022	Sale 15,000.00 Par Value of UnitedHealth Group Inc 3.05% 15 May 2041 @ 80.00% Received Accrued Interest of $40.67	15,000.00	12,000.30	14,935.50	-2,935.20
June 10, 2022 June 22, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 6/15/52 @91.93554688 %	75,000.00	68,951.66	68,671.88	279.78
June 21, 2022 June 22, 2022	Sale 40,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 May 2032 @ 96.35% Received Accrued Interest of $118.75	40,000.00	38,539.06	39,501.72	-962.66

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 27, 2022 June 28, 2022	Sale 5,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 91.62% Received Accrued Interest of $17.19	5,000.00	4,581.05	4,823.97	-242.92
Total Sales			**$19,908,198.01**	**$19,967,932.31**	**-$77,419.38**
Total Goldman, Sachs and Co 0005			**$49,383,672.90**	**$49,443,407.20**	**-$77,419.38**
J.P. Morgan Securities LLC 0187					
Purchases					
May 5, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.65625 %	150,000.00	150,984.38	150,984.38	
May 10, 2021 July 14, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.96875 %	125,000.00	126,210.94	126,210.94	
May 14, 2021 July 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.5625 %	75,000.00	75,421.88	75,421.88	
May 24, 2021 July 14, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.359375 %	100,000.00	103,359.38	103,359.38	
May 28, 2021 July 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.28125 %	75,000.00	77,460.94	77,460.94	
May 5, 2021 July 14, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.65625 %	150,000.00	150,984.38	150,984.38	
May 10, 2021 July 14, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.96875 %	125,000.00	126,210.94	126,210.94	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 14, 2021 July 14, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.5625 %	75,000.00	75,421.88	75,421.88	
May 24, 2021 July 14, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.359375 %	100,000.00	103,359.38	103,359.38	
May 28, 2021 July 14, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.28125 %	75,000.00	77,460.94	77,460.94	
July 12, 2021 July 14, 2021	Purchase 70,000.00 Par Value 63,531.71 Current Face of JPMBB Commercial Mortgage Securities Trust 2015-C28 JPMBB 2015-C28 A3 2.9124% 15 Oct 2048 @103.796875 % Paid Accrued Interest of $66.82	63,531.71	65,943.93	65,943.93	
May 5, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.65625 %	150,000.00	150,984.38	150,984.38	
May 24, 2021 July 14, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.359375 %	100,000.00	103,359.38	103,359.38	
May 28, 2021 July 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.28125 %	75,000.00	77,460.94	77,460.94	
May 10, 2021 July 14, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.96875 %	125,000.00	126,210.94	126,210.94	
May 14, 2021 July 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.5625 %	75,000.00	75,421.88	75,421.88	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 24, 2021 July 19, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @103.046875 %	75,000.00	77,285.16	77,285.16	
May 24, 2021 July 19, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @103.046875 %	75,000.00	77,285.16	77,285.16	
May 24, 2021 July 19, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @103.046875 %	75,000.00	77,285.16	77,285.16	
July 23, 2021 August 2, 2021	Purchase 100,000.00 Par Value of WI Treasury Sec. 0.625% 31 Jul 2026 @ 99.47% Paid Accrued Interest of $3.40	100,000.00	99,467.20	99,467.20	
July 28, 2021 August 2, 2021	Purchase 100,000.00 Par Value of United States Treasury Note/Bond .125% 31 Jul 2023 @ 99.81% Paid Accrued Interest of $0.68	100,000.00	99,812.50	99,812.50	
August 10, 2021 August 11, 2021	Purchase 615,000.00 Par Value of United States Treasury Note/Bond .125% 31 Jul 2023 @ 99.81% Paid Accrued Interest of $22.98	615,000.00	613,846.87	613,846.87	
June 10, 2021 August 12, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.34375 %	125,000.00	129,179.69	129,179.69	
June 10, 2021 August 12, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.953125 %	100,000.00	100,953.13	100,953.13	
June 10, 2021 August 12, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.34375 %	125,000.00	129,179.69	129,179.69	
June 10, 2021 August 12, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.953125 %	100,000.00	100,953.13	100,953.13	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 10, 2021 August 12, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.34375 %	125,000.00	129,179.69	129,179.69	
June 10, 2021 August 12, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.953125 %	100,000.00	100,953.13	100,953.13	
August 13, 2021 August 16, 2021	Purchase 85,000.00 Par Value of UNITED STATES TREAS BDS DEB 2.000% 8/15/51 @ 100.97% Paid Accrued Interest of $4.62	85,000.00	85,823.44	85,823.44	
June 22, 2021 August 17, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 8/15/36 @102.640625 %	75,000.00	76,980.47	76,980.47	
August 16, 2021 August 17, 2021	Purchase 85,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 101.75% Paid Accrued Interest of $9.24	85,000.00	86,487.50	86,487.50	
June 28, 2021 August 19, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.15625 %	75,000.00	77,367.19	77,367.19	
June 28, 2021 August 19, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.15625 %	75,000.00	77,367.19	77,367.19	
June 28, 2021 August 19, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.15625 %	75,000.00	77,367.19	77,367.19	
August 19, 2021 August 20, 2021	Purchase 1,370,000.00 Par Value of United States Treasury Bill Zero 09 Dec 2021 @ 99.99%	1,370,000.00	1,369,841.59	1,369,841.59	
August 19, 2021 August 31, 2021	Purchase 305,000.00 Par Value of WI Treasury .125% 31 Aug 2023 @ 99.80%	305,000.00	304,382.60	304,382.60	
August 24, 2021 August 31, 2021	Purchase 180,000.00 Par Value of WI Treasury .125% 31 Aug 2023 @ 99.76%	180,000.00	179,560.36	179,560.36	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
August 24, 2021 August 31, 2021	Purchase 180,000.00 Par Value of WI Treasury .125% 31 Aug 2023 @ 99.75%	180,000.00	179,551.40	179,551.40	
August 25, 2021 August 31, 2021	Purchase 95,000.00 Par Value of United States Treas Nts Note 8/31/2026 @ 99.72%	95,000.00	94,736.50	94,736.50	
August 25, 2021 August 31, 2021	Purchase 75,000.00 Par Value of United States Treas Nts Note 8/31/2026 @ 99.69%	75,000.00	74,768.42	74,768.42	
July 20, 2021 September 14, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.734375 %	125,000.00	129,667.97	129,667.97	
July 20, 2021 September 14, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.734375 %	125,000.00	129,667.97	129,667.97	
July 20, 2021 September 14, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.734375 %	125,000.00	129,667.97	129,667.97	
July 21, 2021 September 14, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @101.3125 %	100,000.00	101,312.50	101,312.50	
July 28, 2021 September 16, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 9/15/36 @101.546875 %	75,000.00	76,160.16	76,160.16	
July 28, 2021 September 16, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2% 15 Sep 2035 @103.515625 %	75,000.00	77,636.72	77,636.72	
September 23, 2021 September 30, 2021	Purchase 155,000.00 Par Value of US Treasury .875% 30 Sep 2026 @ 99.66%	155,000.00	154,475.17	154,475.17	
September 23, 2021 September 30, 2021	Purchase 100,000.00 Par Value of US Treasury .875% 30 Sep 2026 @ 99.73%	100,000.00	99,726.76	99,726.76	
September 24, 2021 September 30, 2021	Purchase 109,000.00 Par Value of US Treasury .875% 30 Sep 2026 @ 99.55%	109,000.00	108,508.25	108,508.25	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
September 29, 2021 September 30, 2021	Purchase 500,000.00 Par Value of WI Treasure Sec .250% 30 Sep 2023 @ 99.88%	500,000.00	499,375.00	499,375.00	
August 10, 2021 October 14, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2051 @103.234375 %	125,000.00	129,042.97	129,042.97	
August 18, 2021 October 14, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2051 @101.078125 %	100,000.00	101,078.13	101,078.13	
October 27, 2021 October 29, 2021	Purchase 25,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 98.73% Paid Accrued Interest of $17.43	25,000.00	24,682.62	24,682.62	
October 21, 2021 November 1, 2021	Purchase 70,000.00 Par Value of Wi Treasury Sec 1.125% 31 Oct 2026 @ 99.47% Paid Accrued Interest of $2.18	70,000.00	69,626.30	69,626.30	
October 22, 2021 November 1, 2021	Purchase 330,000.00 Par Value of Wi Treasury Sec 0.375% 31 Oct 2023 @ 99.78% Paid Accrued Interest of $3.42	330,000.00	329,286.43	329,286.43	
October 25, 2021 November 1, 2021	Purchase 160,000.00 Par Value of Wi Treasury Sec 0.375% 31 Oct 2023 @ 100.03% Paid Accrued Interest of $1.66	160,000.00	160,045.42	160,045.42	
October 29, 2021 November 1, 2021	Purchase 120,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 97.25% Paid Accrued Interest of $317.93	120,000.00	116,700.00	116,700.00	
October 29, 2021 November 2, 2021	Purchase 20,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 97.18% Paid Accrued Interest of $53.67	20,000.00	19,436.72	19,436.72	
September 7, 2021 November 10, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.390625 %	75,000.00	77,542.97	77,542.97	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
September 7, 2021 November 10, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.390625 %	75,000.00	77,542.97	77,542.97	
September 10, 2021 November 10, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @100.953125 %	100,000.00	100,953.13	100,953.13	
September 20, 2021 November 10, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @100.953125 %	100,000.00	100,953.13	100,953.13	
September 7, 2021 November 10, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.390625 %	75,000.00	77,542.97	77,542.97	
November 10, 2021 November 15, 2021	Purchase 80,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 1.375% NTS 15 Nov 2031 USD 'F-2031' @ 99.25%	80,000.00	79,400.00	79,400.00	
November 18, 2021 November 30, 2021	Purchase 265,000.00 Par Value of Wi Treasury Sec 1.125% 30 Nov 2026 @ 100.29%	265,000.00	265,758.26	265,758.26	
November 18, 2021 November 30, 2021	Purchase 175,000.00 Par Value of Wi Treasury Sec 1.125% 30 Nov 2026 @ 100.29%	175,000.00	175,500.74	175,500.74	
November 23, 2021 November 30, 2021	Purchase 130,000.00 Par Value 130,000.00 Current Face of JP Morgan Mortgage Trust Var 25 May 2052 @99.484375 % Paid Accrued Interest of $261.81	130,000.00	129,329.69	129,329.69	
November 30, 2021 December 1, 2021	Purchase 55,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 101.94% Paid Accrued Interest of $45.58	55,000.00	56,065.63	56,065.63	
October 13, 2021 December 13, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2051 @99.578125 %	125,000.00	124,472.66	124,472.66	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
October 18, 2021 December 13, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2051 @99.4140625 %	75,000.00	74,560.55	74,560.55	
October 12, 2021 December 16, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000%15 Dec 2036 @102.421875 %	75,000.00	76,816.41	76,816.41	
October 18, 2021 December 16, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Dec 2036 @100.140625 %	75,000.00	75,105.47	75,105.47	
December 28, 2021 December 30, 2021	Purchase 65,000.00 Par Value of United States Treasury Note/Bond .5% 30 Nov 2023 @ 99.61% Paid Accrued Interest of $26.79	65,000.00	64,748.63	64,748.63	
January 3, 2022 January 4, 2022	Purchase 11,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 97.20% Paid Accrued Interest of $28.49	11,000.00	10,692.34	10,692.34	
November 2, 2021 January 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.3867187 %	75,000.00	76,790.04	76,790.04	
November 2, 2021 January 13, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.3867187 %	75,000.00	76,790.04	76,790.04	
October 28, 2021 January 13, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/52 @99.4296875 %	200,000.00	198,859.38	198,859.38	
November 1, 2021 January 13, 2022	Purchase 250,000.00 Par Value 250,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/52 @99.5859375 %	250,000.00	248,964.84	248,964.84	
November 2, 2021 January 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.3867187 %	75,000.00	76,790.04	76,790.04	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
January 13, 2022 January 14, 2022	Purchase 910,000.00 Par Value of United States Treasury Bill Zero 14 Jul 2022 @ 99.86%	910,000.00	908,750.95	908,750.95	
January 26, 2022 January 27, 2022	Purchase 150,000.00 Par Value of United States Treasury Bill Zero 07 Jul 2022 @ 99.86%	150,000.00	149,792.04	149,792.04	
January 20, 2022 January 31, 2022	Purchase 160,000.00 Par Value of United States Treasury Note/Bond 1.5% 31 Jan 2027 @ 99.39%	160,000.00	159,020.15	159,020.15	
January 26, 2022 January 31, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of J.P. Morgan Mortgage Trust 2022-1 JPMMT 2022-1 A3 Var 25 Jul 2052 @96.96875 % Paid Accrued Interest of $260.42	125,000.00	121,210.94	121,210.94	
February 3, 2022 February 4, 2022	Purchase 265,000.00 Par Value of United States Treasury Bill Zero 28 Jul 2022 @ 99.79%	265,000.00	264,454.37	264,454.37	
February 7, 2022 February 9, 2022	Purchase 10,000.00 Par Value of Morgan Stanley Variable 2.511% 20 Oct 2032 @ 95.19% Paid Accrued Interest of $76.73	10,000.00	9,518.70	9,518.70	
December 21, 2021 February 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.7109375 %	125,000.00	127,138.67	127,138.67	
December 21, 2021 February 14, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.7109375 %	125,000.00	127,138.67	127,138.67	
December 7, 2021 February 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/52 @99.328125 %	100,000.00	99,328.13	99,328.13	
December 21, 2021 February 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @101.7109375 %	125,000.00	127,138.67	127,138.67	
February 17, 2022 February 18, 2022	Purchase 30,000.00 Par Value of United States Treasury Inflation Indexed Bonds .125% 15 Feb 2051 @ 98.50% Paid Accrued Interest of $0.33	30,000.00	31,605.23	31,605.23	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
February 17, 2022 February 22, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of LoanCore 2021-CRE5 Issuer Ltd LNCR 2021-CRE5 A Flt 15 Jul 2036 @99.125 % Paid Accrued Interest of $28.99	100,000.00	99,125.00	99,125.00	
February 18, 2022 February 28, 2022	Purchase 8,000.00 Par Value of United States Treasury Inflation Indexed Bonds .125% 15 Feb 2052 @ 100.07% Paid Accrued Interest of $0.36	8,000.00	8,017.04	8,017.04	
February 22, 2022 February 28, 2022	Purchase 9,000.00 Par Value of United States Treasury Inflation Indexed Bonds .125% 15 Feb 2052 @ 101.00% Paid Accrued Interest of $0.40	9,000.00	9,102.91	9,102.91	
February 23, 2022 February 28, 2022	Purchase 525,000.00 Par Value of US Treasury Notes 1.375% 29 Feb 2024 @ 99.88%	525,000.00	524,343.75	524,343.75	
February 17, 2022 February 28, 2022	Purchase 165,000.00 Par Value of US Treasury 1.75% 28 Feb 2027 @ 100.04%	165,000.00	165,073.46	165,073.46	
February 23, 2022 February 28, 2022	Purchase 130,000.00 Par Value of US Treasury Notes 1.375% 29 Feb 2024 @ 99.88%	130,000.00	129,837.50	129,837.50	
March 2, 2022 March 3, 2022	Purchase 277,000.00 Par Value of United States Treasury Bill Zero 25 Aug 2022 @ 99.71%	277,000.00	276,192.08	276,192.08	
March 4, 2022 March 7, 2022	Purchase 425,000.00 Par Value of United States Treasury Bill Zero 04 Aug 2022 @ 99.77%	425,000.00	424,008.33	424,008.33	
March 8, 2022 March 9, 2022	Purchase 70,000.00 Par Value of United States Treasury Bill Zero 25 Aug 2022 @ 99.69%	70,000.00	69,785.58	69,785.58	
January 25, 2022 March 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.82421875 %	125,000.00	124,780.27	124,780.27	
March 11, 2022 March 14, 2022	Purchase 15,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 97.64% Paid Accrued Interest of $25.17	15,000.00	14,646.15	14,646.15	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
January 25, 2022 March 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.82421875 %	125,000.00	124,780.27	124,780.27	
January 26, 2022 March 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @97.14453125 %	100,000.00	97,144.53	97,144.53	
January 26, 2022 March 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @97.30078125 %	150,000.00	145,951.17	145,951.17	
January 25, 2022 March 14, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.82421875 %	125,000.00	124,780.27	124,780.27	
March 8, 2022 March 15, 2022	Purchase 15,000.00 Par Value of Berkshire Hathaway Finance Corp 3.85% 15 Mar 2052 @ 99.55%	15,000.00	14,932.50	14,932.50	
March 9, 2022 March 15, 2022	Purchase 10,000.00 Par Value of Magallanes Inc 4.279% 15 Mar 2032 @ 100.00%	10,000.00	10,000.00	10,000.00	
March 9, 2022 March 15, 2022	Purchase 25,000.00 Par Value of Magallanes Inc 5.141% 15 Mar 2052 @ 100.00%	25,000.00	25,000.00	25,000.00	
February 1, 2022 March 17, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of Umbs Tba 15yr Mpt 2.000% 3/15/36 @100.1523437 %	25,000.00	25,038.09	25,038.09	
February 1, 2022 March 17, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of Umbs Tba 15yr Mpt 2.000% 3/15/36 @100.15234375 %	25,000.00	25,038.09	25,038.09	
February 1, 2022 March 17, 2022	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of Umbs Tba 15yr Mpt 2.000% 3/15/36 @100.1523437 %	25,000.00	25,038.09	25,038.09	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 1, 2022 April 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @99.171875 %	125,000.00	123,964.84	123,964.84	
March 1, 2022 April 13, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @99.171875 %	125,000.00	123,964.84	123,964.84	
February 28, 2022 April 13, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @95.53515625 %	175,000.00	167,186.52	167,186.52	
March 1, 2022 April 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @96.30078125 %	75,000.00	72,225.59	72,225.59	
March 1, 2022 April 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @99.171875 %	125,000.00	123,964.84	123,964.84	
March 2, 2022 April 18, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 4/15/35 @99.1015625 %	50,000.00	49,550.78	49,550.78	
March 2, 2022 April 18, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 4/15/35 @99.1015625 %	50,000.00	49,550.78	49,550.78	
March 2, 2022 April 18, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 4/15/35 @99.1015625 %	50,000.00	49,550.78	49,550.78	
April 19, 2022 April 26, 2022	Purchase 10,000.00 Par Value of JPMorgan Chase & Co Variable 4.586% 26 Apr 2033 @ 100.00%	10,000.00	10,000.00	10,000.00	
May 5, 2022 May 11, 2022	Purchase 20,000.00 Par Value of CLOROX COMPANY 4.6% 01 May 2032 @ 99.48%	20,000.00	19,896.00	19,896.00	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 18, 2022 May 12, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.97265625 %	150,000.00	140,958.98	140,958.98	
March 21, 2022 May 12, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.25 %	100,000.00	93,250.00	93,250.00	
March 24, 2022 May 12, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.38671875 %	125,000.00	119,233.40	119,233.40	
March 31, 2022 May 12, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.1953125 %	125,000.00	118,994.14	118,994.14	
March 24, 2022 May 12, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.38671875 %	125,000.00	119,233.40	119,233.40	
March 31, 2022 May 12, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.1953125 %	125,000.00	118,994.14	118,994.14	
March 24, 2022 May 12, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.38671875 %	125,000.00	119,233.40	119,233.40	
March 31, 2022 May 12, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.1953125 %	125,000.00	118,994.14	118,994.14	
March 18, 2022 May 12, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.97265625 %	150,000.00	140,958.98	140,958.98	
March 21, 2022 May 12, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.25 %	100,000.00	93,250.00	93,250.00	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 18, 2022 May 12, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.97265625 %	150,000.00	140,958.98	140,958.98	
March 21, 2022 May 12, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.25 %	100,000.00	93,250.00	93,250.00	
April 1, 2022 May 17, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15yr MPT 2.000% 5/15/35 @96.4609375 %	50,000.00	48,230.47	48,230.47	
April 1, 2022 May 17, 2022	Purchase 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 15YR MPT 2.500% 5/15/37 @98.21484375 %	275,000.00	270,090.82	270,090.82	
April 1, 2022 May 17, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15yr MPT 2.000% 5/15/35 @96.4609375 %	50,000.00	48,230.47	48,230.47	
April 1, 2022 May 17, 2022	Reversal of Purchase 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 15YR MPT 2.500% 5/15/37 @98.21484375 %	275,000.00	270,090.82	270,090.82	
April 1, 2022 May 17, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15yr MPT 2.000% 5/15/35 @96.4609375 %	50,000.00	48,230.47	48,230.47	
April 1, 2022 May 17, 2022	Purchase 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 15YR MPT 2.500% 5/15/37 @98.21484375 %	275,000.00	270,090.82	270,090.82	
May 17, 2022 May 19, 2022	Purchase 280,000.00 Par Value 112,120.49 Current Face of Motel Trust 2021-MTL6 MOTEL 2021-MTL6 A Flt 15 Sep 2038 @97.75 % Paid Accrued Interest of $22.11	112,120.49	109,597.78	109,597.78	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 6, 2022 June 7, 2022	Purchase 20,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 94.62% Paid Accrued Interest of $35.94	20,000.00	18,923.44	18,923.44	
April 20, 2022 June 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @88.00390625 %	100,000.00	88,003.91	88,003.91	
May 4, 2022 June 13, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 6/15/52 @98.60546875 %	200,000.00	197,210.94	197,210.94	
April 20, 2022 June 13, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @88.00390625 %	100,000.00	88,003.91	88,003.91	
June 2, 2022 June 13, 2022	Purchase 150,000.00 Par Value 149,544.68 Current Face of Fannie Mae Pool FN BV8477 3% 01 May 2052 @95.0625 % Paid Accrued Interest of $149.54	149,544.68	142,160.91	142,160.91	
April 20, 2022 June 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @88.00390625 %	100,000.00	88,003.91	88,003.91	
May 2, 2022 June 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @87.17578125 %, TBA Pair off	75,000.00	65,381.84	65,381.84	
May 2, 2022 June 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @90.3359375 %	150,000.00	135,503.91	135,503.91	
May 4, 2022 June 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @90.328125 %	100,000.00	90,328.13	90,328.13	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 4, 2022 June 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @90.21875 %	50,000.00	45,109.38	45,109.38	
May 4, 2022 June 13, 2022	Purchase 225,000.00 Par Value 225,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 6/15/48 @93.578125 %	225,000.00	210,550.78	210,550.78	
May 4, 2022 June 13, 2022	Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 6/15/52 @98.60546875 %	200,000.00	197,210.94	197,210.94	
May 4, 2022 June 13, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 6/15/52 @98.60546875 %	200,000.00	197,210.94	197,210.94	
June 15, 2022 June 17, 2022	Purchase 10,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 91.36% Paid Accrued Interest of $25.78	10,000.00	9,135.55	9,135.55	
Total Purchases			**$20,219,324.07**	**$20,219,324.07**	**$0.00**
Sales					
June 10, 2021 July 14, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.5546875 %	125,000.00	129,443.36	129,082.11	361.25
June 10, 2021 July 14, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @101.171875 %	100,000.00	101,171.88	100,686.15	485.73
June 10, 2021 July 14, 2021	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.5546875 %	125,000.00	129,443.36	129,082.11	-361.25
June 10, 2021 July 14, 2021	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @101.171875 %	100,000.00	101,171.88	100,686.15	-485.73

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 10, 2021 July 14, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.5546875 %	125,000.00	129,443.36	129,157.37	285.99
June 10, 2021 July 14, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @101.171875 %	100,000.00	101,171.88	100,747.77	424.11
June 22, 2021 July 19, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @102.7714843 %	75,000.00	77,078.61	77,271.43	-192.82
June 22, 2021 July 19, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @102.7714843 %	75,000.00	77,078.61	77,285.16	-206.55
June 22, 2021 July 19, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @102.7714843 %	75,000.00	77,078.61	77,271.43	192.82
June 28, 2021 July 21, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.3378906 %	75,000.00	77,503.42	77,482.42	21.00
June 28, 2021 July 21, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.3378906 %	75,000.00	77,503.42	77,486.88	16.54
June 28, 2021 July 21, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.3378906 %	75,000.00	77,503.42	77,482.42	-21.00
July 23, 2021 July 26, 2021	Sale 105,000.00 Par Value of United States Treasury Note/Bond .75% 31 May 2026 @ 100.20% Received Accrued Interest of $120.49	105,000.00	105,205.08	104,594.34	610.74
July 28, 2021 July 29, 2021	Sale 110,000.00 Par Value of United States Treas Nts 0.125% 31 May 2023 @ 99.88% Received Accrued Interest of $22.17	110,000.00	109,862.50	109,929.44	-66.94

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
August 10, 2021 August 11, 2021	Sale 670,000.00 Par Value of United States Treas Nts 0.125% 31 May 2023 @ 99.87% Received Accrued Interest of $164.75	670,000.00	669,136.33	669,570.26	-433.93
July 20, 2021 August 12, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.9453125 %	125,000.00	129,931.64	129,003.37	928.27
July 21, 2021 August 12, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5234375 %	100,000.00	101,523.44	100,670.92	852.52
July 20, 2021 August 12, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.9453125 %	125,000.00	129,931.64	129,179.69	751.95
July 21, 2021 August 12, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5234375 %	100,000.00	101,523.44	100,953.13	570.31
July 20, 2021 August 12, 2021	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.9453125 %	125,000.00	129,931.64	129,003.37	-928.27
July 21, 2021 August 12, 2021	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5234375 %	100,000.00	101,523.44	100,670.92	-852.52
August 13, 2021 August 16, 2021	Sale 80,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 May 2051 @ 109.65% Received Accrued Interest of $480.16	80,000.00	87,721.88	83,108.57	4,613.31
July 28, 2021 August 17, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 8/15/36 @103.6542968 %	75,000.00	77,740.72	76,980.47	760.25
July 28, 2021 August 17, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of Umbs Tba 15yr Mpt 1.500% 8/15/2036 @101.7011718 %	75,000.00	76,275.88	75,462.89	812.99

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
August 16, 2021 August 17, 2021	Sale 80,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 May 2051 @ 110.46% Received Accrued Interest of $485.33	80,000.00	88,368.75	83,108.57	5,260.18
August 19, 2021 August 20, 2021	Sale 325,000.00 Par Value of United States Treasury Note/Bond .125% 30 Jun 2023 @ 99.89% Received Accrued Interest of $56.30	325,000.00	324,644.53	324,221.04	423.49
August 24, 2021 August 25, 2021	Sale 205,000.00 Par Value of United States Treas Nts 0.125% 31 May 2023 @ 99.85% Received Accrued Interest of $60.21	205,000.00	204,697.50	204,868.51	-171.01
August 24, 2021 August 25, 2021	Sale 205,000.00 Par Value of United States Treas Nts 0.125% 31 May 2023 @ 99.85% Received Accrued Interest of $60.21	205,000.00	204,692.49	204,868.51	-176.02
August 25, 2021 August 26, 2021	Sale 100,000.00 Par Value of United States Treasury Note/Bond .75% 31 May 2026 @ 99.89% Received Accrued Interest of $178.28	100,000.00	99,888.00	99,613.66	274.34
August 25, 2021 August 26, 2021	Sale 80,000.00 Par Value of United States Treasury Note/Bond .75% 31 May 2026 @ 99.86% Received Accrued Interest of $142.62	80,000.00	79,886.40	79,690.93	195.47
August 10, 2021 September 14, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.453125 %	125,000.00	129,316.41	129,362.06	-45.65
August 10, 2021 September 14, 2021	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.453125 %	125,000.00	129,316.41	129,362.06	45.65
August 10, 2021 September 14, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.453125 %	125,000.00	129,316.41	129,362.06	-45.65
August 18, 2021 September 14, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @101.2636718 %	100,000.00	101,263.67	101,361.72	-98.05

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
September 23, 2021 September 24, 2021	Sale 105,000.00 Par Value of United States Treasury Note/Bond .875% 30 Jun 2026 @ 99.91% Received Accrued Interest of $214.71	105,000.00	104,901.56	104,952.85	-51.29
September 23, 2021 September 24, 2021	Sale 160,000.00 Par Value of United States Treasury Note/Bond .875% 30 Jun 2026 @ 99.84% Received Accrued Interest of $327.17	160,000.00	159,750.00	159,928.14	-178.14
September 24, 2021 September 27, 2021	Sale 115,000.00 Par Value of United States Treasury Note/Bond .875% 30 Jun 2026 @ 99.73% Received Accrued Interest of $243.36	115,000.00	114,694.53	114,948.36	-253.83
September 24, 2021 September 28, 2021	Sale 10,000.00 Par Value of Petroleos Mexicanos 7.69% 23 Jan 2050 @ 95.05% Received Accrued Interest of $138.85	10,000.00	9,505.00	9,475.00	30.00
September 29, 2021 September 30, 2021	Sale 520,000.00 Par Value of United States Treasury Note/Bond .125% 31 Aug 2023 @ 99.69% Received Accrued Interest of $53.87	520,000.00	518,395.31	518,810.04	-414.73
October 7, 2021 October 8, 2021	Sale 265,000.00 Par Value of United States Treasury Bill Zero 09 Dec 2021 @ 99.99%	265,000.00	264,962.80	264,969.36	-6.56
September 20, 2021 October 14, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2051 @101.1230468 %	100,000.00	101,123.05	101,269.53	-146.48
September 7, 2021 October 14, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2051 @103.5703125 %	75,000.00	77,677.73	77,425.78	251.95
September 10, 2021 October 14, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2051 @101.1171875 %	100,000.00	101,117.19	101,078.13	39.06
October 21, 2021 October 22, 2021	Sale 70,000.00 Par Value of United States Treasury Note/Bond .625% 31 Jul 2026 @ 97.34% Received Accrued Interest of $98.68	70,000.00	68,140.62	69,595.74	-1,455.12

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
October 22, 2021 October 25, 2021	Sale 350,000.00 Par Value of WI Treasury .125% 31 Aug 2023 @ 99.43% Received Accrued Interest of $66.47	350,000.00	348,003.91	349,199.08	-1,195.17
October 25, 2021 October 26, 2021	Sale 20,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 96.57% Received Accrued Interest of $48.91	20,000.00	19,313.28	19,648.44	-335.16
October 25, 2021 October 26, 2021	Sale 175,000.00 Par Value of WI Treasury .125% 31 Aug 2023 @ 99.66% Received Accrued Interest of $33.84	175,000.00	174,398.44	174,599.53	-201.09
November 1, 2021 November 2, 2021	Sale 315,000.00 Par Value of United States Treasury Bill Zero 09 Dec 2021 @ 99.99%	315,000.00	314,981.38	314,963.58	17.80
October 13, 2021 November 10, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @99.7851562 %	125,000.00	124,731.45	126,191.41	-1,459.96
October 18, 2021 November 10, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @99.6269531 %	75,000.00	74,720.21	75,714.85	-994.64
November 10, 2021 November 12, 2021	Sale 80,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 98.31% Received Accrued Interest of $241.85	80,000.00	78,646.87	78,348.67	298.20
October 12, 2021 November 16, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000%15 Nov 2036 @102.5761718 %	75,000.00	76,932.13	77,349.61	-417.48
October 18, 2021 November 16, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Nov 2036 @100.3320312 %	75,000.00	75,249.02	76,051.76	-802.74
November 18, 2021 November 19, 2021	Sale 275,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 98.61% Received Accrued Interest of $330.53	275,000.00	271,175.78	273,170.41	-1,994.63

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
November 18, 2021 November 19, 2021	Sale 180,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 98.61% Received Accrued Interest of $216.35	180,000.00	177,496.87	178,802.47	-1,305.60
November 19, 2021 November 22, 2021	Sale 30,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 98.53% Received Accrued Interest of $7.98	30,000.00	29,559.37	29,679.69	-120.32
December 3, 2021 December 6, 2021	Sale 5,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 102.68% Received Accrued Interest of $5.44	5,000.00	5,133.98	4,926.01	207.97
November 2, 2021 December 13, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.59375 %	75,000.00	76,945.31	76,737.41	207.90
November 2, 2021 December 13, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.59375 %	75,000.00	76,945.31	76,737.41	-207.90
November 2, 2021 December 13, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.59375 %	75,000.00	76,945.31	76,730.88	214.43
November 1, 2021 December 13, 2021	Sale 250,000.00 Par Value 250,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2051 @99.765625 %	250,000.00	249,414.06	249,085.09	328.97
October 28, 2021 December 13, 2021	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2051 @99.625 %	200,000.00	199,250.00	199,268.06	-18.06
December 13, 2021 December 14, 2021	Sale 10,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 99.14% Received Accrued Interest of $11.02	10,000.00	9,914.45	9,905.00	9.45
December 21, 2021 January 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @101.9550781 %	125,000.00	127,443.85	127,885.18	-441.33

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
December 21, 2021 January 13, 2022	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @101.9550781 %	125,000.00	127,443.85	127,885.18	441.33
December 21, 2021 January 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @101.9550781 %	125,000.00	127,443.85	127,907.71	-463.86
December 7, 2021 January 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/52 @99.5332031 %	100,000.00	99,533.20	99,516.50	16.70
January 20, 2022 January 21, 2022	Sale 165,000.00 Par Value of United States Treasury Note/Bond 1.25% 30 Nov 2026 @ 98.31% Received Accrued Interest of $294.64	165,000.00	162,215.63	164,989.68	-2,774.05
January 25, 2022 February 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @100.0625 %	125,000.00	125,078.13	127,104.03	-2,025.90
January 25, 2022 February 14, 2022	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @100.0625 %	125,000.00	125,078.13	127,104.03	2,025.90
January 26, 2022 February 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/52 @97.3457031 %	100,000.00	97,345.70	99,328.13	-1,982.43
January 25, 2022 February 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @100.0625 %	125,000.00	125,078.13	127,138.67	-2,060.54
January 26, 2022 February 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/52 @97.5019531 %	150,000.00	146,252.93	149,179.69	-2,926.76
February 1, 2022 February 17, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 2/15/37 @100.3613281 %	25,000.00	25,090.33	25,542.91	-452.58

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
February 17, 2022 February 18, 2022	Sale 170,000.00 Par Value of United States Treasury Note/Bond 1.25% 31 Dec 2026 @ 97.14% Received Accrued Interest of $287.64	170,000.00	165,139.06	169,566.70	-4,427.64
February 17, 2022 February 18, 2022	Sale 45,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 90.31% Received Accrued Interest of $221.43	45,000.00	40,640.62	44,228.92	-3,588.30
February 18, 2022 February 22, 2022	Sale 8,000.00 Par Value of United States Treasury Inflation Indexed Bonds .125% 15 Feb 2051 @ 100.01% Received Accrued Interest of $0.21	8,000.00	8,561.40	9,048.38	-486.98
February 22, 2022 February 23, 2022	Sale 9,000.00 Par Value of United States Treasury Inflation Indexed Bonds .125% 15 Feb 2051 @ 100.91% Received Accrued Interest of $0.27	9,000.00	9,719.09	10,179.42	-460.33
February 23, 2022 February 24, 2022	Sale 545,000.00 Par Value of United States Treasury Note/Bond .875% 31 Jan 2024 @ 98.74% Received Accrued Interest of $316.16	545,000.00	538,144.92	542,255.81	-4,110.89
February 23, 2022 February 24, 2022	Sale 140,000.00 Par Value of United States Treasury Note/Bond .75% 31 Dec 2023 @ 98.59% Received Accrued Interest of $159.53	140,000.00	138,020.31	139,872.70	-1,852.39
March 1, 2022 March 2, 2022	Sale 71,000.00 Par Value of United States Treasury Note/Bond 1.875% 28 Feb 2027 @ 101.54% Received Accrued Interest of $7.24	71,000.00	72,092.73	71,061.37	1,031.36
March 9, 2022 March 10, 2022	Sale 25,000.00 Par Value of United States Treasury Note/Bond 1.25% 31 Dec 2026 @ 97.14% Received Accrued Interest of $59.56	25,000.00	24,286.14	24,936.28	-650.14
March 11, 2022 March 14, 2022	Sale 10,000.00 Par Value of United States Treasury Inflation Indexed Bonds .125% 15 Feb 2052 @ 111.32% Received Accrued Interest of $0.94	10,000.00	11,188.53	10,223.07	965.46
March 1, 2022 March 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.375 %	125,000.00	124,218.75	124,667.19	-448.44

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
February 28, 2022 March 14, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @95.6875 %	175,000.00	167,453.13	170,166.99	-2,713.86
March 1, 2022 March 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @96.453125 %	75,000.00	72,339.84	72,928.71	-588.87
March 15, 2022 March 16, 2022	Sale 295,000.00 Par Value of United States Treasury Bill Zero 09 Jun 2022 @ 99.91%	295,000.00	294,721.39	294,822.02	-100.63
March 2, 2022 March 17, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of Umbs Tba 15yr Mpt 2.000% 3/15/36 @99.265625 %	25,000.00	24,816.41	25,027.34	-210.93
March 2, 2022 March 17, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of Umbs Tba 15yr Mpt 2.000% 3/15/36 @99.265625 %	25,000.00	24,816.41	25,038.09	-221.68
March 23, 2022 March 24, 2022	Sale 45,000.00 Par Value of United States Treasury Note/Bond 1.25% 31 Dec 2026 @ 94.84% Received Accrued Interest of $128.97	45,000.00	42,676.17	44,885.31	-2,209.14
March 23, 2022 March 24, 2022	Sale 10,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 95.61% Received Accrued Interest of $19.16	10,000.00	9,560.94	9,559.77	1.17
March 24, 2022 April 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.59375 %	125,000.00	119,492.19	122,367.00	-2,874.81
March 31, 2022 April 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.39257812 %	125,000.00	119,240.72	122,367.00	-3,126.28
March 24, 2022 April 13, 2022	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.59375 %	125,000.00	119,492.19	122,367.00	2,874.81

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 31, 2022 April 13, 2022	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.39257812 %	125,000.00	119,240.72	122,367.00	3,126.28
March 31, 2022 April 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.39257813 %	125,000.00	119,240.72	122,291.37	-3,050.65
March 18, 2022 April 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @94.13085938 %	150,000.00	141,196.29	143,647.27	-2,450.98
March 21, 2022 April 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @93.40820313 %	100,000.00	93,408.20	95,764.84	-2,356.64
March 24, 2022 April 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.59375 %	125,000.00	119,492.19	123,964.84	-4,472.65
April 1, 2022 April 18, 2022	Sale 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 15YR MPT 2.500% 4/15/37 @98.48046875 %	275,000.00	270,821.29	276,890.63	-6,069.34
April 1, 2022 April 18, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 4/15/35 @96.65625 %	50,000.00	48,328.13	49,550.78	-1,222.65
April 1, 2022 May 12, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.2421875 %	75,000.00	69,181.64	69,771.71	-590.07
May 4, 2022 May 12, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.39257813 %	50,000.00	45,196.29	47,798.98	-2,602.69
May 2, 2022 May 12, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.515625 %	150,000.00	135,773.44	143,396.95	-7,623.51

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
May 4, 2022 May 12, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.5 %	100,000.00	90,500.00	95,597.97	-5,097.97
May 4, 2022 May 12, 2022	Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @93.78320313 %	225,000.00	211,012.21	217,749.02	-6,736.81
May 4, 2022 May 12, 2022	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 5/15/52 @98.90625 %	200,000.00	197,812.50	201,028.13	-3,215.63
April 1, 2022 May 12, 2022	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.2421875 %	75,000.00	69,181.64	69,771.71	590.07
April 1, 2022 May 12, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.2421875 %	75,000.00	69,181.64	70,262.70	-1,081.06
April 20, 2022 May 12, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.16015625 %	100,000.00	88,160.16	93,683.59	-5,523.43
May 2, 2022 May 12, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @87.34375 %	75,000.00	65,507.81	70,262.69	-4,754.88
June 6, 2022 June 7, 2022	Sale 15,000.00 Par Value of United States Treasury Inflation Indexed Bonds .125% 15 Feb 2052 @ 87.45% Received Accrued Interest of $6.00	15,000.00	13,563.03	14,934.90	-1,371.87
June 6, 2022 June 13, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @87.8125 %	175,000.00	153,671.88	153,385.75	286.13
June 7, 2022 June 13, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @90.97070313 %	175,000.00	159,198.73	158,049.16	1,149.57

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 2, 2022 June 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 6/15/48 @95 %	150,000.00	142,500.00	140,648.44	1,851.56
June 16, 2022 June 17, 2022	Sale 375,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 Jun 2025 @ 98.61% Received Accrued Interest of $58.91	375,000.00	369,785.16	373,707.65	-3,922.49
June 22, 2022 June 23, 2022	Sale 20,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 Mar 2027 @ 96.75% Received Accrued Interest of $114.75	20,000.00	19,349.22	19,866.52	-517.30
Total Sales			**$14,673,242.49**	**$14,771,773.56**	**-$85,650.69**
Total J.P. Morgan Securities LLC 0187			**$34,892,566.56**	**$34,991,097.63**	**-$85,650.69**
Merrill Lynch LLC/FI (fka Banc/Ame) 0773					
Purchases					
July 2, 2021 July 6, 2021	Purchase 50,000.00 Par Value of United States Treasury Note/Bond .875% 30 Jun 2026 @ 100.03% Paid Accrued Interest of $7.13	50,000.00	50,013.67	50,013.67	
July 14, 2021 July 15, 2021	Purchase 15,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 May 2051 @ 108.64% Paid Accrued Interest of $59.05	15,000.00	16,296.09	16,296.09	
July 19, 2021 July 20, 2021	Purchase 15,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 May 2051 @ 112.77% Paid Accrued Interest of $63.89	15,000.00	16,914.93	16,914.93	
July 19, 2021 July 20, 2021	Purchase 40,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 May 2051 @ 112.83% Paid Accrued Interest of $170.38	40,000.00	45,133.44	45,133.44	
June 4, 2021 July 21, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.328125 %	50,000.00	51,664.06	51,664.06	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 4, 2021 July 21, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.328125 %	50,000.00	51,664.06	51,664.06	
June 4, 2021 July 21, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.328125 %	50,000.00	51,664.06	51,664.06	
July 21, 2021 July 26, 2021	Purchase 85,000.00 Par Value of Bank of America Corp Variable 1.658% 11 Mar 2027 @ 101.00% Paid Accrued Interest of $528.49	85,000.00	85,852.55	85,852.55	
July 28, 2021 August 2, 2021	Purchase 50,000.00 Par Value of United States Treasury Note/Bond .125% 31 Jul 2023 @ 99.85% Paid Accrued Interest of $0.34	50,000.00	49,924.94	49,924.94	
July 30, 2021 August 2, 2021	Purchase 65,000.00 Par Value of WI Treasury Sec. 0.625% 31 Jul 2026 @ 99.58% Paid Accrued Interest of $2.21	65,000.00	64,728.32	64,728.32	
July 30, 2021 August 2, 2021	Purchase 25,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 May 2051 @ 110.94% Paid Accrued Interest of $127.46	25,000.00	27,735.35	27,735.35	
June 16, 2021 August 12, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.125 %	75,000.00	77,343.75	77,343.75	
June 16, 2021 August 12, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.125 %	75,000.00	77,343.75	77,343.75	
June 16, 2021 August 12, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.125 %	75,000.00	77,343.75	77,343.75	
August 12, 2021 August 16, 2021	Purchase 125,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 98.93% Paid Accrued Interest of $4.25	125,000.00	123,659.03	123,659.03	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
August 16, 2021 August 17, 2021	Purchase 40,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 101.70% Paid Accrued Interest of $4.35	40,000.00	40,678.13	40,678.13	
August 16, 2021 August 17, 2021	Purchase 40,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 101.80% Paid Accrued Interest of $4.35	40,000.00	40,721.88	40,721.88	
August 16, 2021 August 17, 2021	Purchase 85,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 102.49% Paid Accrued Interest of $9.24	85,000.00	87,118.36	87,118.36	
August 17, 2021 August 18, 2021	Purchase 380,000.00 Par Value of United States Treasury Note/Bond .625% 31 Jul 2026 @ 99.32% Paid Accrued Interest of $116.17	380,000.00	377,432.03	377,432.03	
August 17, 2021 August 18, 2021	Purchase 245,000.00 Par Value of United States Treasury Note/Bond .625% 31 Jul 2026 @ 99.31% Paid Accrued Interest of $74.90	245,000.00	243,306.05	243,306.05	
June 23, 2021 August 19, 2021	Purchase 25,000.00 Par Value 25,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.0625 %	25,000.00	25,765.63	25,765.63	
June 28, 2021 August 19, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.140625 %	50,000.00	51,570.31	51,570.31	
June 23, 2021 August 19, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.000% 8/15/51 @101.421875 %	75,000.00	76,066.41	76,066.41	
June 23, 2021 August 19, 2021	Purchase 25,000.00 Par Value 25,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.0625 %	25,000.00	25,765.63	25,765.63	
June 28, 2021 August 19, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.140625 %	50,000.00	51,570.31	51,570.31	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 23, 2021 August 19, 2021	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.0625 %	25,000.00	25,765.63	25,765.63	
June 28, 2021 August 19, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.140625 %	50,000.00	51,570.31	51,570.31	
August 19, 2021 August 20, 2021	Purchase 40,000.00 Par Value of United States Treasury Note/Bond 2.25% 15 May 2041 @ 107.92% Paid Accrued Interest of $237.23	40,000.00	43,167.08	43,167.08	
August 19, 2021 August 31, 2021	Purchase 50,000.00 Par Value of WI Treasury .125% 31 Aug 2023 @ 99.80%	50,000.00	49,897.79	49,897.79	
August 19, 2021 August 31, 2021	Purchase 75,000.00 Par Value of WI Treasury .125% 31 Aug 2023 @ 99.78%	75,000.00	74,831.75	74,831.75	
August 23, 2021 August 31, 2021	Purchase 95,000.00 Par Value of WI Treasury .125% 31 Aug 2023 @ 99.76%	95,000.00	94,767.97	94,767.97	
August 24, 2021 August 31, 2021	Purchase 95,000.00 Par Value of WI Treasury .125% 31 Aug 2023 @ 99.75%	95,000.00	94,763.24	94,763.24	
August 25, 2021 August 31, 2021	Purchase 135,000.00 Par Value of United States Treas Nts Note 8/31/2026 @ 99.57%	135,000.00	134,422.75	134,422.75	
August 26, 2021 August 31, 2021	Purchase 55,000.00 Par Value of United States Treas Nts Note 8/31/2026 @ 99.49%	55,000.00	54,718.55	54,718.55	
August 31, 2021 September 2, 2021	Purchase 20,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 101.79% Paid Accrued Interest of $19.57	20,000.00	20,357.03	20,357.03	
July 13, 2021 September 14, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.3125 %	50,000.00	51,656.25	51,656.25	
July 16, 2021 September 14, 2021	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.40625 %	25,000.00	25,851.56	25,851.56	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
July 13, 2021 September 14, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.3125 %	50,000.00	51,656.25	51,656.25	
July 16, 2021 September 14, 2021	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.40625 %	25,000.00	25,851.56	25,851.56	
July 13, 2021 September 14, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.3125 %	50,000.00	51,656.25	51,656.25	
July 16, 2021 September 14, 2021	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.40625 %	25,000.00	25,851.56	25,851.56	
July 28, 2021 September 16, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2% 15 Sep 2035 @103.515625 %	75,000.00	77,636.72	77,636.72	
July 26, 2021 September 21, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.46875 %	50,000.00	51,734.38	51,734.38	
July 27, 2021 September 21, 2021	Purchase 25,000.00 Par Value 25,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.515625 %	25,000.00	25,878.91	25,878.91	
July 21, 2021 September 21, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30Yr MPT 2.000% 9/15/50 @101.84375 %	75,000.00	76,382.81	76,382.81	
July 26, 2021 September 21, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.46875 %	50,000.00	51,734.38	51,734.38	
July 27, 2021 September 21, 2021	Purchase 25,000.00 Par Value 25,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.515625 %	25,000.00	25,878.91	25,878.91	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
July 26, 2021 September 21, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.46875 %	50,000.00	51,734.38	51,734.38	
July 27, 2021 September 21, 2021	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.515625 %	25,000.00	25,878.91	25,878.91	
September 23, 2021 September 30, 2021	Purchase 60,000.00 Par Value of US Treasury .875% 30 Sep 2026 @ 99.70%	60,000.00	59,817.25	59,817.25	
September 23, 2021 September 30, 2021	Purchase 60,000.00 Par Value of US Treasury .875% 30 Sep 2026 @ 99.72%	60,000.00	59,831.84	59,831.84	
September 24, 2021 September 30, 2021	Purchase 90,000.00 Par Value of US Treasury .875% 30 Sep 2026 @ 99.53%	90,000.00	89,572.76	89,572.76	
September 27, 2021 September 30, 2021	Purchase 25,000.00 Par Value of WI Treasure Sec .250% 30 Sep 2023 @ 99.90%	25,000.00	24,973.85	24,973.85	
September 27, 2021 September 30, 2021	Purchase 45,000.00 Par Value of WI Treasure Sec .250% 30 Sep 2023 @ 99.90%	45,000.00	44,952.93	44,952.93	
September 27, 2021 September 30, 2021	Purchase 25,000.00 Par Value of WI Treasure Sec .250% 30 Sep 2023 @ 99.90%	25,000.00	24,973.85	24,973.85	
September 28, 2021 September 30, 2021	Purchase 215,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 99.32%	215,000.00	213,547.07	213,547.07	
September 28, 2021 September 30, 2021	Purchase 30,000.00 Par Value of WI Treasure Sec .250% 30 Sep 2023 @ 99.88%	30,000.00	29,964.84	29,964.84	
September 28, 2021 September 30, 2021	Purchase 120,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 99.36%	120,000.00	119,235.94	119,235.94	
September 28, 2021 September 30, 2021	Purchase 180,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 99.29%	180,000.00	178,720.31	178,720.31	
September 28, 2021 September 30, 2021	Purchase 70,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 99.33%	70,000.00	69,532.42	69,532.42	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
September 30, 2021 October 1, 2021	Purchase 150,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 99.47% Paid Accrued Interest of $3.61	150,000.00	149,208.98	149,208.98	
October 1, 2021 October 4, 2021	Purchase 75,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 99.66% Paid Accrued Interest of $7.21	75,000.00	74,741.63	74,741.63	
October 5, 2021 October 7, 2021	Purchase 40,000.00 Par Value of American Campus Cmntys 2.25% 15 Jan 2029 @ 99.93%	40,000.00	39,971.20	39,971.20	
August 18, 2021 October 14, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2051 @101 %	125,000.00	126,250.00	126,250.00	
August 19, 2021 October 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2051 @103.625 %	75,000.00	77,718.75	77,718.75	
August 20, 2021 October 14, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2051 @103.515625 %	50,000.00	51,757.81	51,757.81	
October 15, 2021 October 18, 2021	Purchase 75,000.00 Par Value of WI Treasure Sec .250% 30 Sep 2023 @ 99.76% Paid Accrued Interest of $9.27	75,000.00	74,816.59	74,816.59	
August 27, 2021 October 19, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2% 25 Apr 2035 @103.171875 %	75,000.00	77,378.91	77,378.91	
October 18, 2021 October 19, 2021	Purchase 70,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 98.58% Paid Accrued Interest of $31.97	70,000.00	69,004.69	69,004.69	
October 19, 2021 October 20, 2021	Purchase 80,000.00 Par Value of WI Treasure Sec .250% 30 Sep 2023 @ 99.72% Paid Accrued Interest of $10.99	80,000.00	79,776.56	79,776.56	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
August 20, 2021 October 21, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2051 @103.359375 %	75,000.00	77,519.53	77,519.53	
August 20, 2021 October 21, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2051 @103.359375 %	75,000.00	77,519.53	77,519.53	
August 27, 2021 October 21, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000%15 Oct 2051 @101.609375 %	75,000.00	76,207.03	76,207.03	
August 20, 2021 October 21, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2051 @103.359375 %	75,000.00	77,519.53	77,519.53	
October 20, 2021 October 22, 2021	Purchase 5,000.00 Par Value of Oracle Corp 3.95% 25 Mar 2051 @ 105.92% Paid Accrued Interest of $14.81	5,000.00	5,295.80	5,295.80	
October 22, 2021 November 1, 2021	Purchase 120,000.00 Par Value of Wi Treasury Sec 0.375% 31 Oct 2023 @ 99.76% Paid Accrued Interest of $1.24	120,000.00	119,708.22	119,708.22	
October 22, 2021 November 1, 2021	Purchase 80,000.00 Par Value of Wi Treasury Sec 0.375% 31 Oct 2023 @ 99.77% Paid Accrued Interest of $0.83	80,000.00	79,813.41	79,813.41	
October 22, 2021 November 1, 2021	Purchase 115,000.00 Par Value of Wi Treasury Sec 0.375% 31 Oct 2023 @ 99.75% Paid Accrued Interest of $1.19	115,000.00	114,714.68	114,714.68	
October 25, 2021 November 1, 2021	Purchase 55,000.00 Par Value of Wi Treasury Sec 0.375% 31 Oct 2023 @ 99.77% Paid Accrued Interest of $0.57	55,000.00	54,874.44	54,874.44	
October 25, 2021 November 1, 2021	Purchase 55,000.00 Par Value of Wi Treasury Sec 0.375% 31 Oct 2023 @ 99.82% Paid Accrued Interest of $0.57	55,000.00	54,898.98	54,898.98	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
October 29, 2021 November 2, 2021	Purchase 15,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 97.18% Paid Accrued Interest of $40.25	15,000.00	14,577.54	14,577.54	
November 5, 2021 November 8, 2021	Purchase 155,000.00 Par Value of United States Treasury Note/Bond 1.125% 31 Oct 2026 @ 100.38% Paid Accrued Interest of $38.54	155,000.00	155,587.30	155,587.30	
November 8, 2021 November 9, 2021	Purchase 155,000.00 Par Value of United States Treasury Note/Bond 1.125% 31 Oct 2026 @ 100.20% Paid Accrued Interest of $43.35	155,000.00	155,302.73	155,302.73	
September 9, 2021 November 10, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.59375 %	50,000.00	51,796.88	51,796.88	
September 14, 2021 November 10, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.71875 %	50,000.00	51,859.38	51,859.38	
September 20, 2021 November 10, 2021	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.484375 %	25,000.00	25,871.09	25,871.09	
September 27, 2021 November 10, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.953125 %	50,000.00	51,476.56	51,476.56	
October 5, 2021 November 10, 2021	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.9375 %	25,000.00	25,734.38	25,734.38	
November 9, 2021 November 10, 2021	Purchase 55,000.00 Par Value of United States Treasury Note/Bond 1.125% 31 Oct 2026 @ 100.21% Paid Accrued Interest of $17.09	55,000.00	55,113.87	55,113.87	
September 9, 2021 November 10, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.59375 %	50,000.00	51,796.88	51,796.88	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
September 14, 2021 November 10, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.71875 %	50,000.00	51,859.38	51,859.38	
September 20, 2021 November 10, 2021	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.484375 %	25,000.00	25,871.09	25,871.09	
September 27, 2021 November 10, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.953125 %	50,000.00	51,476.56	51,476.56	
October 5, 2021 November 10, 2021	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.9375 %	25,000.00	25,734.38	25,734.38	
September 9, 2021 November 10, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.59375 %	50,000.00	51,796.88	51,796.88	
September 14, 2021 November 10, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.71875 %	50,000.00	51,859.38	51,859.38	
September 20, 2021 November 10, 2021	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.484375 %	25,000.00	25,871.09	25,871.09	
September 27, 2021 November 10, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.953125 %	50,000.00	51,476.56	51,476.56	
October 5, 2021 November 10, 2021	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.9375 %	25,000.00	25,734.38	25,734.38	
September 10, 2021 November 10, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @100.875 %	50,000.00	50,437.50	50,437.50	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
September 13, 2021 November 10, 2021	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @101.0625 %	25,000.00	25,265.63	25,265.63	
September 14, 2021 November 10, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @101.234375 %	50,000.00	50,617.19	50,617.19	
September 27, 2021 November 10, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @100.09375 %	100,000.00	100,093.75	100,093.75	
November 9, 2021 November 10, 2021	Purchase 55,000.00 Par Value of United States Treasury Note/Bond 1.125% 31 Oct 2026 @ 100.21% Paid Accrued Interest of $17.09	55,000.00	55,113.87	55,113.87	
November 12, 2021 November 15, 2021	Purchase 45,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 99.25%	45,000.00	44,662.50	44,662.50	
November 9, 2021 November 15, 2021	Purchase 130,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 99.31%	130,000.00	129,106.80	129,106.80	
September 16, 2021 November 16, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Nov 2036 @101.296875 %	75,000.00	75,972.66	75,972.66	
September 23, 2021 November 16, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000%15 Nov 2036 @103.140625 %	75,000.00	77,355.47	77,355.47	
September 17, 2021 November 16, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000%15 Nov 2036 @103.125 %	75,000.00	77,343.75	77,343.75	
November 15, 2021 November 16, 2021	Purchase 70,000.00 Par Value of United States Treasury Note/Bond 1.125% 31 Oct 2026 @ 99.42% Paid Accrued Interest of $34.81	70,000.00	69,596.42	69,596.42	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
September 21, 2021 November 18, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2051 @103.3125 %	50,000.00	51,656.25	51,656.25	
September 21, 2021 November 18, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2051 @103.3125 %	50,000.00	51,656.25	51,656.25	
September 27, 2021 November 18, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30yr Mpt 2.000%15 Nov 50 @101.125 %	75,000.00	75,843.75	75,843.75	
September 21, 2021 November 18, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2051 @103.3125 %	50,000.00	51,656.25	51,656.25	
November 15, 2021 November 22, 2021	Purchase 25,000.00 Par Value of Virginia Elec & Power Co 2.95% 15 Nov 2051 @ 99.78%	25,000.00	24,945.75	24,945.75	
November 16, 2021 November 22, 2021	Purchase 40,000.00 Par Value of Global Payments Inc 1.5% 15 Nov 2024 @ 99.93%	40,000.00	39,972.00	39,972.00	
November 22, 2021 November 30, 2021	Purchase 80,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 0% NTS 30 Nov 2023 USD 'BK-2023' @ 99.75%	80,000.00	79,797.59	79,797.59	
November 23, 2021 November 30, 2021	Purchase 185,000.00 Par Value of Wi Treasury Sec 1.125% 30 Nov 2026 @ 99.62%	185,000.00	184,299.02	184,299.02	
November 23, 2021 November 30, 2021	Purchase 90,000.00 Par Value of Wi Treasury Sec 1.125% 30 Nov 2026 @ 99.57%	90,000.00	89,609.77	89,609.77	
November 24, 2021 November 30, 2021	Purchase 165,000.00 Par Value of Wi Treasury Sec 1.125% 30 Nov 2026 @ 99.63%	165,000.00	164,381.25	164,381.25	
November 18, 2021 November 30, 2021	Purchase 85,000.00 Par Value of Wi Treasury Sec 1.125% 30 Nov 2026 @ 100.08%	85,000.00	85,071.92	85,071.92	
November 24, 2021 November 30, 2021	Purchase 80,000.00 Par Value of Wi Treasury Sec 1.125% 30 Nov 2026 @ 99.63%	80,000.00	79,700.00	79,700.00	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
November 24, 2021 November 30, 2021	Purchase 170,000.00 Par Value of Wi Treasury Sec 1.125% 30 Nov 2026 @ 99.63%	170,000.00	169,362.50	169,362.50	
November 30, 2021 December 2, 2021	Purchase 25,000.00 Par Value of Becton Dickinson and Co 1.957% 11 Feb 2031 @ 96.21% Paid Accrued Interest of $150.85	25,000.00	24,052.50	24,052.50	
December 6, 2021 December 7, 2021	Purchase 60,000.00 Par Value of United States Treasury Note/Bond .5% 30 Nov 2023 @ 99.79% Paid Accrued Interest of $5.77	60,000.00	59,871.09	59,871.09	
December 7, 2021 December 8, 2021	Purchase 45,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 102.53% Paid Accrued Interest of $57.18	45,000.00	46,138.55	46,138.55	
October 6, 2021 December 13, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.546875 %	50,000.00	51,273.44	51,273.44	
October 14, 2021 December 13, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.59375 %	50,000.00	51,296.88	51,296.88	
October 20, 2021 December 13, 2021	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.1796875 %	25,000.00	25,544.92	25,544.92	
October 6, 2021 December 13, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.546875 %	50,000.00	51,273.44	51,273.44	
October 14, 2021 December 13, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.59375 %	50,000.00	51,296.88	51,296.88	
October 20, 2021 December 13, 2021	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.1796875 %	25,000.00	25,544.92	25,544.92	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
October 6, 2021 December 13, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.546875 %	50,000.00	51,273.44	51,273.44	
October 14, 2021 December 13, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.625 %	75,000.00	76,968.75	76,968.75	
October 14, 2021 December 13, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.59375 %	50,000.00	51,296.88	51,296.88	
October 20, 2021 December 13, 2021	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.1796875 %	25,000.00	25,544.92	25,544.92	
October 13, 2021 December 13, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2051 @99.59375 %	50,000.00	49,796.88	49,796.88	
October 14, 2021 December 13, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2051 @99.890625 %	50,000.00	49,945.31	49,945.31	
October 15, 2021 December 13, 2021	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2051 @99.640625 %	25,000.00	24,910.16	24,910.16	
October 15, 2021 December 16, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000%15 Dec 2036 @102.46875 %	75,000.00	76,851.56	76,851.56	
October 19, 2021 December 16, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Dec 2036 @100.2460937 %	75,000.00	75,184.57	75,184.57	
October 21, 2021 December 20, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500%15 Dec 50 @102.2421875 %	50,000.00	51,121.09	51,121.09	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
October 25, 2021 December 20, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000%15 Dec 2051 @100.515625 %	75,000.00	75,386.72	75,386.72	
October 25, 2021 December 20, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000%15 Dec 2051 @100.515625 %	50,000.00	50,257.81	50,257.81	
December 16, 2021 December 20, 2021	Purchase 25,000.00 Par Value of Bank of America Corp Variable 3.004% 20 Dec 2023 @ 102.18%	25,000.00	25,545.00	25,545.00	
December 27, 2021 December 31, 2021	Purchase 60,000.00 Par Value of WI Treasury Sec 0.625% 31 Dec 2023 @ 99.98%	60,000.00	59,985.14	59,985.14	
December 29, 2021 December 31, 2021	Purchase 95,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 31 Dec 2026 Usd 'Ah-2026' @ 99.88%	95,000.00	94,881.25	94,881.25	
December 29, 2021 December 31, 2021	Purchase 55,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 31 Dec 2026 Usd 'Ah-2026' @ 100.00%	55,000.00	55,000.00	55,000.00	
December 30, 2021 December 31, 2021	Purchase 55,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 31 Dec 2026 Usd 'Ah-2026' @ 100.00%	55,000.00	55,000.00	55,000.00	
January 3, 2022 January 4, 2022	Purchase 100,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 31 Dec 2026 Usd 'Ah-2026' @ 100.00% Paid Accrued Interest of $13.81	100,000.00	100,000.00	100,000.00	
January 3, 2022 January 4, 2022	Purchase 70,000.00 Par Value of United States Treasury Note/Bond 1.25% 31 Dec 2026 @ 100.00% Paid Accrued Interest of $9.67	70,000.00	70,000.00	70,000.00	
January 3, 2022 January 4, 2022	Purchase 340,000.00 Par Value of United States Treasury Note/Bond .75% 31 Dec 2023 @ 99.95% Paid Accrued Interest of $28.18	340,000.00	339,833.98	339,833.98	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
January 4, 2022 January 5, 2022	Purchase 95,000.00 Par Value of United States Treasury Note/Bond .75% 31 Dec 2023 @ 100.00% Paid Accrued Interest of $9.84	95,000.00	95,000.00	95,000.00	
January 5, 2022 January 6, 2022	Purchase 155,000.00 Par Value of United States Treasury Note/Bond .75% 31 Dec 2023 @ 100.00% Paid Accrued Interest of $19.27	155,000.00	155,000.00	155,000.00	
January 5, 2022 January 6, 2022	Purchase 40,000.00 Par Value of United States Treasury Note/Bond .75% 31 Dec 2023 @ 100.00% Paid Accrued Interest of $4.97	40,000.00	40,000.00	40,000.00	
January 5, 2022 January 7, 2022	Purchase 10,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 95.05% Paid Accrued Interest of $27.45	10,000.00	9,504.69	9,504.69	
January 6, 2022 January 7, 2022	Purchase 85,000.00 Par Value of United States Treasury Note/Bond .75% 31 Dec 2023 @ 99.75% Paid Accrued Interest of $12.33	85,000.00	84,787.15	84,787.15	
January 7, 2022 January 10, 2022	Purchase 140,000.00 Par Value of United States Treasury Note/Bond .75% 31 Dec 2023 @ 99.72% Paid Accrued Interest of $29.01	140,000.00	139,614.45	139,614.45	
January 5, 2022 January 12, 2022	Purchase 55,000.00 Par Value of Air Lease Corp 2.2% 15 Jan 2027 @ 98.80%	55,000.00	54,340.00	54,340.00	
January 11, 2022 January 12, 2022	Purchase 80,000.00 Par Value of United States Treasury Note/Bond .75% 31 Dec 2023 @ 99.65% Paid Accrued Interest of $19.89	80,000.00	79,718.97	79,718.97	
October 28, 2021 January 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.1796875 %	75,000.00	76,634.77	76,634.77	
November 3, 2021 January 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.3359375 %	50,000.00	51,167.97	51,167.97	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
October 28, 2021 January 13, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.1796875 %	75,000.00	76,634.77	76,634.77	
November 3, 2021 January 13, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.3359375 %	50,000.00	51,167.97	51,167.97	
October 26, 2021 January 13, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/52 @99.1875 %	25,000.00	24,796.88	24,796.88	
October 28, 2021 January 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.1796875 %	75,000.00	76,634.77	76,634.77	
November 3, 2021 January 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.3359375 %	50,000.00	51,167.97	51,167.97	
January 13, 2022 January 14, 2022	Purchase 32,000.00 Par Value of United States Treasury Note/Bond .75% 31 Dec 2023 @ 99.73% Paid Accrued Interest of $9.28	32,000.00	31,912.65	31,912.65	
November 8, 2021 January 18, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 1/15/36 @102.5703125 %	75,000.00	76,927.73	76,927.73	
November 8, 2021 January 18, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 1/15/36 @102.5703125 %	75,000.00	76,927.73	76,927.73	
November 2, 2021 January 18, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 1/15/37 @100.34375 %	75,000.00	75,257.81	75,257.81	
November 8, 2021 January 18, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 1/15/37 @102.5703125 %	75,000.00	76,927.73	76,927.73	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
November 2, 2021 January 20, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 1/15/51 @102.5898437 %	50,000.00	51,294.92	51,294.92	
November 2, 2021 January 20, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 1/15/51 @102.5898437 %	50,000.00	51,294.92	51,294.92	
November 2, 2021 January 20, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of GNMAII Jumbo Tba 30yr Mpt 2.000% 1/15/51 @101 %	125,000.00	126,250.00	126,250.00	
November 2, 2021 January 20, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 1/15/52 @102.5898437 %	50,000.00	51,294.92	51,294.92	
January 24, 2022 January 31, 2022	Purchase 205,000.00 Par Value of Wi Treasury Sec 1% 31 Jan 2024 @ 99.81%	205,000.00	204,605.06	204,605.06	
January 21, 2022 January 31, 2022	Purchase 70,000.00 Par Value of Wi Treasury Sec 1% 31 Jan 2024 @ 99.66%	70,000.00	69,765.08	69,765.08	
January 20, 2022 January 31, 2022	Purchase 350,000.00 Par Value of Wi Treasury Sec 1% 31 Jan 2024 @ 99.58%	350,000.00	348,515.28	348,515.28	
January 21, 2022 January 31, 2022	Purchase 70,000.00 Par Value of United States Treasury Note/Bond .875% 31 Jan 2024 @ 99.66%	70,000.00	69,761.63	69,761.63	
January 25, 2022 January 31, 2022	Purchase 80,000.00 Par Value of United States Treasury Note/Bond 1.5% 31 Jan 2027 @ 99.75%	80,000.00	79,798.70	79,798.70	
January 21, 2022 January 31, 2022	Purchase 85,000.00 Par Value of United States Treasury Note/Bond 1.5% 31 Jan 2027 @ 99.72%	85,000.00	84,765.77	84,765.77	
January 26, 2022 January 31, 2022	Purchase 75,000.00 Par Value of United States Treasury Note/Bond .875% 31 Jan 2024 @ 99.69%	75,000.00	74,767.09	74,767.09	
January 26, 2022 January 31, 2022	Purchase 65,000.00 Par Value of United States Treasury Note/Bond 1.5% 31 Jan 2027 @ 99.64%	65,000.00	64,763.87	64,763.87	
January 28, 2022 January 31, 2022	Purchase 65,000.00 Par Value of United States Treasury Note/Bond 1.5% 31 Jan 2027 @ 99.37%	65,000.00	64,591.21	64,591.21	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
January 28, 2022 January 31, 2022	Purchase 120,000.00 Par Value of United States Treasury Note/Bond 1.5% 31 Jan 2027 @ 99.45%	120,000.00	119,339.06	119,339.06	
January 28, 2022 January 31, 2022	Purchase 35,000.00 Par Value of United States Treasury Note/Bond 1.5% 31 Jan 2027 @ 99.43%	35,000.00	34,801.76	34,801.76	
January 31, 2022 February 1, 2022	Purchase 24,000.00 Par Value of United States Treasury Note/Bond 1.5% 31 Jan 2027 @ 99.63% Paid Accrued Interest of $0.99	24,000.00	23,910.00	23,910.00	
February 1, 2022 February 3, 2022	Purchase 10,000.00 Par Value of Shell International Finance BV 3% 26 Nov 2051 @ 94.83% Paid Accrued Interest of $55.83	10,000.00	9,482.50	9,482.50	
February 2, 2022 February 3, 2022	Purchase 155,000.00 Par Value of United States Treasury Note/Bond 1.5% 31 Jan 2027 @ 99.55% Paid Accrued Interest of $19.27	155,000.00	154,303.71	154,303.71	
February 2, 2022 February 3, 2022	Purchase 185,000.00 Par Value of United States Treasury Note/Bond .875% 31 Jan 2024 @ 99.45% Paid Accrued Interest of $13.42	185,000.00	183,973.83	183,973.83	
February 1, 2022 February 4, 2022	Purchase 45,000.00 Par Value of Bank of America Corp Variable 2.972% 04 Feb 2033 @ 100.00%	45,000.00	45,000.00	45,000.00	
February 3, 2022 February 4, 2022	Purchase 80,000.00 Par Value of United States Treasury Note/Bond .875% 31 Jan 2024 @ 99.37% Paid Accrued Interest of $7.73	80,000.00	79,495.98	79,495.98	
February 7, 2022 February 9, 2022	Purchase 45,000.00 Par Value of United States Treasury Note/Bond .875% 31 Jan 2024 @ 99.16% Paid Accrued Interest of $9.79	45,000.00	44,623.83	44,623.83	
February 8, 2022 February 9, 2022	Purchase 30,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 95.06% Paid Accrued Interest of $142.54	30,000.00	28,518.75	28,518.75	
February 10, 2022 February 11, 2022	Purchase 2,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 94.30% Paid Accrued Interest of $9.72	2,000.00	1,885.94	1,885.94	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
December 3, 2021 February 14, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.8828125 %	25,000.00	25,470.70	25,470.70	
December 10, 2021 February 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.8203125 %	75,000.00	76,365.23	76,365.23	
December 10, 2021 February 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.8828125 %	50,000.00	50,941.41	50,941.41	
December 14, 2021 February 14, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.8710937 %	25,000.00	25,467.77	25,467.77	
December 15, 2021 February 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 2/15/48 @103.4648437 %	50,000.00	51,732.42	51,732.42	
December 3, 2021 February 14, 2022	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.8828125 %	25,000.00	25,470.70	25,470.70	
December 10, 2021 February 14, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.8828125 %	50,000.00	50,941.41	50,941.41	
December 10, 2021 February 14, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.8203125 %	75,000.00	76,365.23	76,365.23	
December 14, 2021 February 14, 2022	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.8710937 %	25,000.00	25,467.77	25,467.77	
December 15, 2021 February 14, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 2/15/48 @103.4648437 %	50,000.00	51,732.42	51,732.42	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
February 9, 2022 February 14, 2022	Purchase 10,000.00 Par Value of Union Pacific Corp 3.5% 14 Feb 2053 @ 99.77%	10,000.00	9,977.40	9,977.40	
December 10, 2021 February 14, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/52 @99.484375 %	25,000.00	24,871.09	24,871.09	
December 17, 2021 February 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/52 @99.7890625 %	75,000.00	74,841.80	74,841.80	
December 15, 2021 February 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 2/15/48 @103.4648437 %	50,000.00	51,732.42	51,732.42	
December 3, 2021 February 14, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @101.8828125 %	25,000.00	25,470.70	25,470.70	
December 10, 2021 February 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @101.8203125 %	75,000.00	76,365.23	76,365.23	
December 10, 2021 February 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @101.8828125 %	50,000.00	50,941.41	50,941.41	
December 14, 2021 February 14, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @101.8710937 %	25,000.00	25,467.77	25,467.77	
February 3, 2022 February 15, 2022	Purchase 135,000.00 Par Value of WI Treasury Sec 1.75% 15 Feb 2032 @ 100.39%	135,000.00	135,528.23	135,528.23	
February 3, 2022 February 15, 2022	Purchase 45,000.00 Par Value of WI Treasury Sec 1.75% 15 Feb 2032 @ 100.43%	45,000.00	45,194.55	45,194.55	
December 7, 2021 February 17, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 2/15/36 @101.9921875 %	50,000.00	50,996.09	50,996.09	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
December 28, 2021 February 17, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 2/15/36 @102.3320312 %	25,000.00	25,583.01	25,583.01	
December 7, 2021 February 17, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 2/15/36 @101.9921875 %	50,000.00	50,996.09	50,996.09	
December 28, 2021 February 17, 2022	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 2/15/36 @102.3320312 %	25,000.00	25,583.01	25,583.01	
December 7, 2021 February 17, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 2/15/37 @101.9921875 %	50,000.00	50,996.09	50,996.09	
December 28, 2021 February 17, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 2/15/37 @102.3320312 %	25,000.00	25,583.01	25,583.01	
December 21, 2021 February 17, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 2/15/37 @100.1796875 %	75,000.00	75,134.77	75,134.77	
February 16, 2022 February 18, 2022	Purchase 30,000.00 Par Value of United States Treasury Note/Bond .875% 31 Jan 2024 @ 98.78% Paid Accrued Interest of $13.05	30,000.00	29,634.38	29,634.38	
December 15, 2021 February 22, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000% 2/15/52 @100.84375 %	75,000.00	75,632.81	75,632.81	
February 23, 2022 February 28, 2022	Purchase 45,000.00 Par Value of US Treasury Notes 1.375% 29 Feb 2024 @ 99.85%	45,000.00	44,931.45	44,931.45	
February 24, 2022 February 28, 2022	Purchase 350,000.00 Par Value of US Treasury 1.75% 28 Feb 2027 @ 100.21%	350,000.00	350,751.95	350,751.95	
February 15, 2022 March 2, 2022	Purchase 35,000.00 Par Value of Bristol-Myers Squibb Co 2.95% 15 Mar 2032 @ 99.64%	35,000.00	34,872.95	34,872.95	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
February 28, 2022 March 2, 2022	Purchase 60,000.00 Par Value of Constellation Brands Inc 3.2% 15 Feb 2023 @ 101.18% Paid Accrued Interest of $90.67	60,000.00	60,706.20	60,706.20	
January 20, 2022 March 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.34375 %	50,000.00	49,671.88	49,671.88	
January 21, 2022 March 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @101.8554687 %	50,000.00	50,927.73	50,927.73	
January 21, 2022 March 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.5625 %	125,000.00	124,453.13	124,453.13	
March 11, 2022 March 14, 2022	Purchase 195,000.00 Par Value of United States Treasury Note/Bond 1.875% 28 Feb 2027 @ 99.61% Paid Accrued Interest of $139.10	195,000.00	194,245.90	194,245.90	
January 12, 2022 March 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @97.71484375 %	50,000.00	48,857.42	48,857.42	
January 27, 2022 March 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @96.97265625 %	50,000.00	48,486.33	48,486.33	
January 20, 2022 March 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.34375 %	50,000.00	49,671.88	49,671.88	
January 21, 2022 March 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.5625 %	125,000.00	124,453.13	124,453.13	
January 21, 2022 March 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @101.85546875 %	50,000.00	50,927.73	50,927.73	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
January 20, 2022 March 14, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.34375 %	50,000.00	49,671.88	49,671.88	
January 21, 2022 March 14, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @101.8554687 %	50,000.00	50,927.73	50,927.73	
January 21, 2022 March 14, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.5625 %	125,000.00	124,453.13	124,453.13	
March 7, 2022 March 15, 2022	Purchase 35,000.00 Par Value of Berkshire Hathaway Finance Corp 3.85% 15 Mar 2052 @ 99.65%	35,000.00	34,876.45	34,876.45	
March 14, 2022 March 15, 2022	Purchase 65,000.00 Par Value of United States Treasury Note/Bond 1.875% 28 Feb 2027 @ 99.26% Paid Accrued Interest of $49.68	65,000.00	64,517.58	64,517.58	
March 2, 2022 March 16, 2022	Purchase 25,000.00 Par Value of Cboe Global Markets Inc 3% 16 Mar 2032 @ 99.55%	25,000.00	24,886.50	24,886.50	
March 15, 2022 March 16, 2022	Purchase 170,000.00 Par Value of United States Treasury Note/Bond 1.875% 28 Feb 2027 @ 99.13% Paid Accrued Interest of $138.59	170,000.00	168,512.50	168,512.50	
February 1, 2022 March 17, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of Umbs Tba 15yr Mpt 2.000% 3/15/36 @100.1835937 %	75,000.00	75,137.70	75,137.70	
March 15, 2022 March 17, 2022	Purchase 14,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 95.10% Paid Accrued Interest of $26.10	14,000.00	13,314.46	13,314.46	
January 28, 2022 March 17, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 3/15/37 @98 %	75,000.00	73,500.00	73,500.00	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
February 1, 2022 March 17, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of Umbs Tba 15yr Mpt 2.000% 3/15/36 @100.18359375 %	75,000.00	75,137.70	75,137.70	
February 1, 2022 March 17, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of Umbs Tba 15yr Mpt 2.000% 3/15/36 @100.1835937 %	75,000.00	75,137.70	75,137.70	
March 18, 2022 March 21, 2022	Purchase 48,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 91.38% Paid Accrued Interest of $334.14	48,000.00	43,860.00	43,860.00	
February 4, 2022 March 21, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000% 3/15/52 @97.14453125 %	75,000.00	72,858.40	72,858.40	
March 21, 2022 March 22, 2022	Purchase 265,000.00 Par Value of United States Treasury Note/Bond 1.875% 28 Feb 2027 @ 98.29% Paid Accrued Interest of $297.04	265,000.00	260,455.66	260,455.66	
March 29, 2022 March 30, 2022	Purchase 264,000.00 Par Value of United States Treasury Note/Bond 1.75% 15 Mar 2025 @ 97.82% Paid Accrued Interest of $188.32	264,000.00	258,237.09	258,237.09	
March 29, 2022 March 30, 2022	Purchase 58,000.00 Par Value of United States Treasury Note/Bond 1.75% 15 Mar 2025 @ 97.70% Paid Accrued Interest of $41.37	58,000.00	56,665.36	56,665.36	
March 28, 2022 March 31, 2022	Purchase 185,000.00 Par Value of Wi Treasury Sec 2.125% 31 Mar 2024 @ 99.81%	185,000.00	184,640.62	184,640.62	
March 29, 2022 March 31, 2022	Purchase 25,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 95.30% Paid Accrued Interest of $56.98	25,000.00	23,825.20	23,825.20	
March 29, 2022 March 31, 2022	Purchase 145,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 Mar 2027 @ 99.99%	145,000.00	144,988.67	144,988.67	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 31, 2022 April 1, 2022	Purchase 28,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 Feb 2042 @ 96.47% Paid Accrued Interest of $82.67	28,000.00	27,011.25	27,011.25	
April 1, 2022 April 5, 2022	Purchase 10,000.00 Par Value of HCA Inc 4.625% 15 Mar 2052 @ 102.26% Paid Accrued Interest of $33.40	10,000.00	10,226.10	10,226.10	
April 4, 2022 April 5, 2022	Purchase 40,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 Feb 2042 @ 95.87% Paid Accrued Interest of $128.59	40,000.00	38,346.88	38,346.88	
February 22, 2022 April 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.65234375 %	50,000.00	48,826.17	48,826.17	
February 24, 2022 April 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.421875 %	75,000.00	73,066.41	73,066.41	
March 1, 2022 April 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @99.203125 %	50,000.00	49,601.56	49,601.56	
March 1, 2022 April 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @101.3125 %	50,000.00	50,656.25	50,656.25	
March 22, 2022 April 13, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.48828125 %	25,000.00	23,872.07	23,872.07	
March 31, 2022 April 13, 2022	Purchase 75,000.00 Par Value 73,998.19 Current Face of Fannie Mae Pool FN BQ7006 2% 01 Jan 2052 @92.828125 % Paid Accrued Interest of $49.33	73,998.19	68,691.13	68,691.13	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 31, 2022 April 13, 2022	Reversal of Purchase 75,000.00 Par Value 73,998.19 Current Face of Fannie Mae Pool FN BQ7006 2% 01 Jan 2052 @92.828125 % Paid Accrued Interest of $49.33	73,998.19	68,691.13	68,691.13	
February 22, 2022 April 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.65234375 %	50,000.00	48,826.17	48,826.17	
February 24, 2022 April 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.421875 %	75,000.00	73,066.41	73,066.41	
March 1, 2022 April 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @99.203125 %	50,000.00	49,601.56	49,601.56	
March 22, 2022 April 13, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.48828125 %	25,000.00	23,872.07	23,872.07	
February 24, 2022 April 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @94.78125 %	50,000.00	47,390.63	47,390.63	
March 1, 2022 April 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @96.25390625 %	50,000.00	48,126.95	48,126.95	
March 1, 2022 April 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @101.3125 %	50,000.00	50,656.25	50,656.25	
February 22, 2022 April 13, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.65234375 %	50,000.00	48,826.17	48,826.17	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
February 24, 2022 April 13, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.421875 %	75,000.00	73,066.41	73,066.41	
March 1, 2022 April 13, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @99.203125 %	50,000.00	49,601.56	49,601.56	
March 1, 2022 April 13, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @101.3125 %	50,000.00	50,656.25	50,656.25	
March 22, 2022 April 13, 2022	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.48828125 %	25,000.00	23,872.07	23,872.07	
March 31, 2022 April 13, 2022	Purchase 75,000.00 Par Value 73,501.01 Current Face of Fannie Mae Pool FN BQ7006 2% 01 Jan 2052 @92.828125 % Paid Accrued Interest of $49.00	73,501.01	68,229.61	68,229.61	
March 2, 2022 April 18, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 4/15/35 @99.08984375 %	75,000.00	74,317.38	74,317.38	
April 12, 2022 April 18, 2022	Purchase 45,000.00 Par Value of Wi Treasury Sec 2.625% 15 Apr 2025 @ 100.12% Paid Accrued Interest of $9.68	45,000.00	45,051.85	45,051.85	
April 13, 2022 April 18, 2022	Purchase 45,000.00 Par Value of United States Treasury Note/Bond 2.625% 15 Apr 2025 @ 100.23% Paid Accrued Interest of $9.68	45,000.00	45,101.73	45,101.73	
March 2, 2022 April 18, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 4/15/35 @99.08984375 %	75,000.00	74,317.38	74,317.38	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 2, 2022 April 18, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 4/15/35 @99.08984375 %	75,000.00	74,317.38	74,317.38	
February 25, 2022 April 18, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of Umbs Tba 15yr Mpt 1.500% 4/15/36 @96.484375 %	75,000.00	72,363.28	72,363.28	
April 18, 2022 April 19, 2022	Purchase 50,000.00 Par Value of United States Treasury Note/Bond 2.625% 15 Apr 2025 @ 99.88% Paid Accrued Interest of $14.34	50,000.00	49,942.31	49,942.31	
April 19, 2022 April 20, 2022	Purchase 193,000.00 Par Value of United States Treasury Note/Bond 2.625% 15 Apr 2025 @ 99.61% Paid Accrued Interest of $69.21	193,000.00	192,246.09	192,246.09	
April 19, 2022 April 20, 2022	Purchase 30,000.00 Par Value of United States Treasury Note/Bond 2.625% 15 Apr 2025 @ 99.46% Paid Accrued Interest of $10.76	30,000.00	29,837.09	29,837.09	
March 3, 2022 April 21, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000% 4/15/52 @97.21875 %	75,000.00	72,914.06	72,914.06	
April 21, 2022 April 22, 2022	Purchase 15,000.00 Par Value of United States Treasury Note/Bond 2.625% 15 Apr 2025 @ 99.30% Paid Accrued Interest of $7.53	15,000.00	14,895.08	14,895.08	
April 21, 2022 April 25, 2022	Purchase 45,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 Mar 2027 @ 97.85% Paid Accrued Interest of $76.84	45,000.00	44,033.20	44,033.20	
April 21, 2022 April 27, 2022	Purchase 20,000.00 Par Value of Bank Of America Corp 4.571% 27 Apr 2033 @ 100.00%	20,000.00	20,000.00	20,000.00	
April 22, 2022 May 2, 2022	Purchase 85,000.00 Par Value of Wi Treasury Sec 2.625% 30 Apr 2024 @ 99.75% Paid Accrued Interest of $12.13	85,000.00	84,786.80	84,786.80	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
April 22, 2022 May 2, 2022	Purchase 85,000.00 Par Value of Wi Treasury Sec 2.625% 30 Apr 2024 @ 99.51% Paid Accrued Interest of $11.55	85,000.00	84,581.97	84,581.97	
April 28, 2022 May 2, 2022	Purchase 45,000.00 Par Value of United States Treasury Note/Bond 2.5% 30 Apr 2024 @ 99.74% Paid Accrued Interest of $6.11	45,000.00	44,882.23	44,882.23	
April 28, 2022 May 2, 2022	Purchase 45,000.00 Par Value of United States Treasury Note/Bond 2.5% 30 Apr 2024 @ 99.76% Paid Accrued Interest of $6.11	45,000.00	44,890.76	44,890.76	
April 28, 2022 May 2, 2022	Purchase 70,000.00 Par Value of United States Treasury Note/Bond 2.5% 30 Apr 2024 @ 99.73% Paid Accrued Interest of $9.51	70,000.00	69,811.45	69,811.45	
April 22, 2022 May 2, 2022	Reversal of Purchase 85,000.00 Par Value of Wi Treasury Sec 2.625% 30 Apr 2024 @ 99.75% Paid Accrued Interest of $12.13	85,000.00	84,786.80	84,786.80	
March 16, 2022 May 12, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @96.0546875 %	50,000.00	48,027.34	48,027.34	
March 17, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.69140625 %	75,000.00	70,268.55	70,268.55	
March 23, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.671875 %	75,000.00	71,753.91	71,753.91	
March 28, 2022 May 12, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @91.51171875 %	25,000.00	22,877.93	22,877.93	
March 29, 2022 May 12, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @97.23828125 %	50,000.00	48,619.14	48,619.14	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 31, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.2265625 %	75,000.00	71,419.92	71,419.92	
April 19, 2022 May 12, 2022	Purchase 125,000.00 Par Value 122,311.97 Current Face of Fannie Mae Pool FN BU7089 2% 01 Dec 2051 @88.4921875 % Paid Accrued Interest of $74.75	122,311.97	108,236.54	108,236.54	
April 19, 2022 May 12, 2022	Purchase 125,000.00 Par Value 121,270.95 Current Face of Fannie Mae Pool FN BU7089 2% 01 Dec 2051 @88.4921875 % Paid Accrued Interest of $74.11	121,270.95	107,315.32	107,315.32	
April 19, 2022 May 12, 2022	Reversal of Purchase 125,000.00 Par Value 122,311.97 Current Face of Fannie Mae Pool FN BU7089 2% 01 Dec 2051 @88.4921875 % Paid Accrued Interest of $74.75	122,311.97	108,236.54	108,236.54	
March 16, 2022 May 12, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @96.0546875 %	50,000.00	48,027.34	48,027.34	
March 23, 2022 May 12, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.671875 %	75,000.00	71,753.91	71,753.91	
March 31, 2022 May 12, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.2265625 %	75,000.00	71,419.92	71,419.92	
March 16, 2022 May 12, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @96.0546875 %	50,000.00	48,027.34	48,027.34	
March 23, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.671875 %	75,000.00	71,753.91	71,753.91	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 31, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.2265625 %	75,000.00	71,419.92	71,419.92	
March 29, 2022 May 12, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @97.23828125 %	50,000.00	48,619.14	48,619.14	
March 29, 2022 May 12, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @97.23828125 %	50,000.00	48,619.14	48,619.14	
March 17, 2022 May 12, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.69140625 %	75,000.00	70,268.55	70,268.55	
March 28, 2022 May 12, 2022	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @91.51171875 %	25,000.00	22,877.93	22,877.93	
March 17, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.69140625 %	75,000.00	70,268.55	70,268.55	
March 28, 2022 May 12, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @91.51171875 %	25,000.00	22,877.93	22,877.93	
May 12, 2022 May 16, 2022	Purchase 45,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 97.93% Paid Accrued Interest of $3.52	45,000.00	44,067.25	44,067.25	
May 13, 2022 May 16, 2022	Purchase 30,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 96.53% Paid Accrued Interest of $2.34	30,000.00	28,959.38	28,959.38	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
April 1, 2022 May 17, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15yr MPT 2.000% 5/15/35 @96.45703125 %	75,000.00	72,342.77	72,342.77	
April 1, 2022 May 17, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15yr MPT 2.000% 5/15/35 @96.45703125 %	75,000.00	72,342.77	72,342.77	
May 16, 2022 May 17, 2022	Purchase 55,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 96.25% Paid Accrued Interest of $8.59	55,000.00	52,937.50	52,937.50	
April 1, 2022 May 17, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15yr MPT 2.000% 5/15/35 @96.45703125 %	75,000.00	72,342.77	72,342.77	
May 17, 2022 May 20, 2022	Purchase 20,000.00 Par Value of UnitedHealth Group Inc 4.75% 15 May 2052 @ 99.10%	20,000.00	19,820.00	19,820.00	
May 19, 2022 May 23, 2022	Purchase 10,000.00 Par Value of JPMorgan Chase & Co Variable 2.545% 08 Nov 2032 @ 84.71% Paid Accrued Interest of $10.60	10,000.00	8,471.10	8,471.10	
May 24, 2022 May 25, 2022	Purchase 50,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 82.70% Paid Accrued Interest of $27.17	50,000.00	41,348.37	41,348.37	
May 24, 2022 May 31, 2022	Purchase 40,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 31 May 2024 USD 'BC-2024 @ 99.77%	40,000.00	39,907.06	39,907.06	
May 25, 2022 May 31, 2022	Purchase 35,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 May 2024 @ 100.01%	35,000.00	35,004.10	35,004.10	
April 21, 2022 June 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @87.44921875 %	50,000.00	43,724.61	43,724.61	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
April 22, 2022 June 13, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @87.37890625 %	25,000.00	21,844.73	21,844.73	
May 4, 2022 June 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 6/15/52 @98.609375 %	50,000.00	49,304.69	49,304.69	
April 21, 2022 June 13, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @87.44921875 %	50,000.00	43,724.61	43,724.61	
April 22, 2022 June 13, 2022	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @87.37890625 %	25,000.00	21,844.73	21,844.73	
April 21, 2022 June 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @87.44921875 %	50,000.00	43,724.61	43,724.61	
April 22, 2022 June 13, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @87.37890625 %	25,000.00	21,844.73	21,844.73	
May 2, 2022 June 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @90.41796875 %	75,000.00	67,813.48	67,813.48	
May 3, 2022 June 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @90.73046875 %	75,000.00	68,047.85	68,047.85	
May 4, 2022 June 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @90.171875 %	50,000.00	45,085.94	45,085.94	
May 3, 2022 June 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 6/15/48 @93.78125 %	50,000.00	46,890.63	46,890.63	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 3, 2022 June 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 6/15/48 @93.78125 %	100,000.00	93,781.25	93,781.25	
May 4, 2022 June 13, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 6/15/52 @98.609375 %	50,000.00	49,304.69	49,304.69	
May 4, 2022 June 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 6/15/52 @98.609375 %	50,000.00	49,304.69	49,304.69	
June 7, 2022 June 15, 2022	Purchase 155,000.00 Par Value of United States Of Amer Treas Notes 2.875% Nts 15 Jun 2025 Usd 'Ap-2025' @ 99.87%	155,000.00	154,801.04	154,801.04	
June 8, 2022 June 15, 2022	Purchase 310,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 Jun 2025 @ 99.88%	310,000.00	309,612.50	309,612.50	
June 9, 2022 June 15, 2022	Purchase 155,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 Jun 2025 @ 99.88%	155,000.00	154,806.25	154,806.25	
May 6, 2022 June 22, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 6/15/52 @91.71484375 %	150,000.00	137,572.27	137,572.27	
June 27, 2022 June 30, 2022	Purchase 75,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 30 Jun 2027 USD 'AA-2027' @ 100.10%	75,000.00	75,076.43	75,076.43	
June 23, 2022 June 30, 2022	Purchase 480,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 30 Jun 2027 USD 'AA-2027' @ 100.74%	480,000.00	483,532.89	483,532.89	
June 28, 2022 June 30, 2022	Purchase 85,000.00 Par Value of United States Treasury Note/Bond 3.25% 30 Jun 2027 @ 100.00%	85,000.00	85,000.00	85,000.00	
Total Purchases			**$24,558,838.09**	**$24,558,838.09**	**$0.00**

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales					
July 2, 2021 July 6, 2021	Sale 50,000.00 Par Value of United States Treasury Note/Bond .75% 30 Apr 2026 @ 99.57% Received Accrued Interest of $68.27	50,000.00	49,782.54	49,779.91	2.63
July 7, 2021 July 8, 2021	Sale 70,000.00 Par Value of United States Treasury Note/Bond 1.625% 15 May 2031 @ 102.70% Received Accrued Interest of $166.92	70,000.00	71,892.19	70,052.77	1,839.42
June 16, 2021 July 14, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3222656 %	25,000.00	25,830.57	25,816.42	14.15
June 16, 2021 July 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3222656 %	50,000.00	51,661.13	51,632.84	28.29
June 16, 2021 July 14, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3222656 %	50,000.00	51,661.13	51,632.84	-28.29
June 16, 2021 July 14, 2021	Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3222656 %	25,000.00	25,830.57	25,816.42	-14.15
June 16, 2021 July 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3222656 %	50,000.00	51,661.13	51,662.95	-1.82
June 16, 2021 July 14, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3222656 %	25,000.00	25,830.57	25,858.40	-27.83
July 13, 2021 July 14, 2021	Sale 240,000.00 Par Value of United States Treasury Note/Bond 1.625% 15 May 2031 @ 102.56% Received Accrued Interest of $635.87	240,000.00	246,150.00	240,180.91	5,969.09
July 13, 2021 July 14, 2021	Sale 250,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2051 @ 97.84% Received Accrued Interest of $1,929.39	250,000.00	244,589.84	228,742.77	15,847.07

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
July 13, 2021 July 14, 2021	Sale 555,000.00 Par Value of United States Treasury Note/Bond .75% 30 Apr 2026 @ 99.80% Received Accrued Interest of $848.34	555,000.00	553,894.34	552,556.98	1,337.36
July 14, 2021 July 15, 2021	Sale 15,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2051 @ 97.15% Received Accrued Interest of $116.54	15,000.00	14,571.80	13,724.57	847.23
July 19, 2021 July 20, 2021	Sale 15,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2051 @ 100.96% Received Accrued Interest of $120.42	15,000.00	15,144.14	13,724.56	1,419.58
July 19, 2021 July 20, 2021	Sale 43,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2051 @ 101.02% Received Accrued Interest of $345.22	43,000.00	43,440.08	39,343.75	4,096.33
June 23, 2021 July 21, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.2441406 %	25,000.00	25,811.04	25,827.47	-16.43
June 28, 2021 July 21, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.3222656 %	50,000.00	51,661.13	51,654.95	6.18
June 23, 2021 July 21, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.2441406 %	25,000.00	25,811.04	25,808.59	2.45
June 28, 2021 July 21, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.3222656 %	50,000.00	51,661.13	51,664.06	-2.93
June 23, 2021 July 21, 2021	Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.2441406 %	25,000.00	25,811.04	25,827.47	16.43
June 28, 2021 July 21, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.3222656 %	50,000.00	51,661.13	51,654.95	-6.18

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 23, 2021 July 21, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.000% 7/15/50 @101.6035156 %	75,000.00	76,202.64	76,020.99	181.65
July 28, 2021 July 29, 2021	Sale 55,000.00 Par Value of United States Treas Nts 0.125% 31 May 2023 @ 99.91% Received Accrued Interest of $11.08	55,000.00	54,950.59	54,964.72	-14.13
July 30, 2021 August 2, 2021	Sale 65,000.00 Par Value of United States Treasury Note/Bond .75% 31 May 2026 @ 100.31% Received Accrued Interest of $83.91	65,000.00	65,199.21	64,748.88	450.33
July 13, 2021 August 12, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.5292968 %	50,000.00	51,764.65	51,601.35	163.30
July 16, 2021 August 12, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.6191406 %	25,000.00	25,904.79	25,800.68	104.11
July 13, 2021 August 12, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.5292968 %	50,000.00	51,764.65	51,562.50	202.15
July 16, 2021 August 12, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.6191406 %	25,000.00	25,904.79	25,781.25	123.54
July 13, 2021 August 12, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.5292968 %	50,000.00	51,764.65	51,601.35	-163.30
July 16, 2021 August 12, 2021	Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.6191406 %	25,000.00	25,904.79	25,800.68	-104.11
August 12, 2021 August 13, 2021	Sale 125,000.00 Par Value of United States Treasury Note/Bond 1.625% 15 May 2031 @ 102.53% Received Accrued Interest of $496.77	125,000.00	128,164.06	127,611.41	552.65

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
July 28, 2021 August 17, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 8/15/36 @103.6523437 %	75,000.00	77,739.26	76,945.31	793.95
August 16, 2021 August 17, 2021	Sale 40,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 May 2051 @ 110.40% Received Accrued Interest of $242.66	40,000.00	44,158.34	41,554.29	2,604.05
August 16, 2021 August 17, 2021	Sale 40,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 May 2051 @ 110.51% Received Accrued Interest of $242.66	40,000.00	44,204.15	41,554.29	2,649.86
August 16, 2021 August 17, 2021	Sale 80,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 May 2051 @ 111.23% Received Accrued Interest of $485.33	80,000.00	88,987.14	83,108.57	5,878.57
August 17, 2021 August 18, 2021	Sale 390,000.00 Par Value of United States Treasury Note/Bond .75% 31 May 2026 @ 100.02% Received Accrued Interest of $631.35	390,000.00	390,073.12	388,493.28	1,579.84
August 17, 2021 August 18, 2021	Sale 250,000.00 Par Value of United States Treasury Note/Bond .75% 31 May 2026 @ 100.00% Received Accrued Interest of $404.71	250,000.00	250,008.93	249,034.15	974.78
July 26, 2021 August 19, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.6699218 %	50,000.00	51,834.96	51,600.00	234.96
July 27, 2021 August 19, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.7167968 %	25,000.00	25,929.20	25,800.00	129.20
July 21, 2021 August 19, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.000% 8/15/51 @102.0175781 %	75,000.00	76,513.18	76,066.41	446.77
July 26, 2021 August 19, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.6699218 %	50,000.00	51,834.96	51,557.30	277.66

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
July 27, 2021 August 19, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.7167968 %	25,000.00	25,929.20	25,778.64	150.56
July 26, 2021 August 19, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.6699218 %	50,000.00	51,834.96	51,600.00	-234.96
July 27, 2021 August 19, 2021	Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.7167968 %	25,000.00	25,929.20	25,800.00	-129.20
August 19, 2021 August 20, 2021	Sale 40,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2041 @ 101.64% Received Accrued Interest of $10.19	40,000.00	40,656.25	39,261.64	1,394.61
August 19, 2021 August 20, 2021	Sale 55,000.00 Par Value of United States Treas Nts 0.125% 31 May 2023 @ 99.89% Received Accrued Interest of $15.22	55,000.00	54,939.28	54,964.72	-25.44
August 19, 2021 August 20, 2021	Sale 80,000.00 Par Value of United States Treasury Note/Bond .125% 30 Jun 2023 @ 99.87% Received Accrued Interest of $13.86	80,000.00	79,896.44	79,808.25	88.19
August 23, 2021 August 24, 2021	Sale 105,000.00 Par Value of United States Treas Nts 0.125% 31 May 2023 @ 99.86% Received Accrued Interest of $30.48	105,000.00	104,847.77	104,932.65	-84.88
August 24, 2021 August 25, 2021	Sale 105,000.00 Par Value of United States Treas Nts 0.125% 31 May 2023 @ 99.85% Received Accrued Interest of $30.84	105,000.00	104,840.99	104,932.66	-91.67
August 25, 2021 August 26, 2021	Sale 140,000.00 Par Value of United States Treasury Note/Bond .875% 30 Jun 2026 @ 100.28% Received Accrued Interest of $189.74	140,000.00	140,392.55	139,937.13	455.42
August 26, 2021 August 27, 2021	Sale 55,000.00 Par Value of United States Treasury Note/Bond .875% 30 Jun 2026 @ 100.20% Received Accrued Interest of $75.85	55,000.00	55,107.27	54,975.30	131.97

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
September 8, 2021 September 10, 2021	Sale 15,000.00 Par Value of Verizon Communications Inc 2.1% 22 Mar 2028 @ 102.39% Received Accrued Interest of $147.00	15,000.00	15,358.80	14,993.25	365.55
August 19, 2021 September 14, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.8242187 %	75,000.00	77,868.16	77,617.24	250.92
August 20, 2021 September 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.7109375 %	50,000.00	51,855.47	51,744.83	110.64
August 19, 2021 September 14, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.8242187 %	75,000.00	77,868.16	77,617.24	-250.92
August 20, 2021 September 14, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.7109375 %	50,000.00	51,855.47	51,744.83	-110.64
August 18, 2021 September 14, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @101.1855468 %	125,000.00	126,481.93	126,702.15	-220.22
August 20, 2021 September 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.7109375 %	50,000.00	51,855.47	51,744.82	110.65
August 19, 2021 September 14, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.8242187 %	75,000.00	77,868.16	77,617.24	250.92
July 28, 2021 September 16, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2% 15 Sep 2035 @103.3300781 %	75,000.00	77,497.56	77,636.72	-139.16
August 20, 2021 September 21, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.546875 %	75,000.00	77,660.16	77,629.50	30.66

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
August 27, 2021 September 21, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30Yr MPT 2.000% 9/15/50 @101.7871093 %	75,000.00	76,340.33	76,382.81	-42.48
August 20, 2021 September 21, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.546875 %	75,000.00	77,660.16	77,613.29	46.87
August 20, 2021 September 21, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.546875 %	75,000.00	77,660.16	77,629.50	-30.66
September 23, 2021 September 24, 2021	Sale 65,000.00 Par Value of United States Treasury Note/Bond .875% 30 Jun 2026 @ 99.89% Received Accrued Interest of $132.91	65,000.00	64,930.24	64,970.81	-40.57
September 23, 2021 September 24, 2021	Sale 65,000.00 Par Value of United States Treasury Note/Bond .875% 30 Jun 2026 @ 99.87% Received Accrued Interest of $132.91	65,000.00	64,915.12	64,970.81	-55.69
September 24, 2021 September 27, 2021	Sale 95,000.00 Par Value of United States Treasury Note/Bond .875% 30 Jun 2026 @ 99.71% Received Accrued Interest of $201.04	95,000.00	94,726.29	94,957.33	-231.04
September 27, 2021 September 28, 2021	Sale 50,000.00 Par Value of United States Treasury Note/Bond .125% 31 Jul 2023 @ 99.76% Received Accrued Interest of $10.02	50,000.00	49,880.77	49,909.28	-28.51
September 27, 2021 September 28, 2021	Sale 25,000.00 Par Value of United States Treasury Note/Bond .125% 31 Jul 2023 @ 99.76% Received Accrued Interest of $5.01	25,000.00	24,940.39	24,954.64	-14.25
September 27, 2021 September 28, 2021	Sale 25,000.00 Par Value of United States Treasury Note/Bond .125% 31 Jul 2023 @ 99.76% Received Accrued Interest of $5.01	25,000.00	24,940.39	24,954.64	-14.25
September 28, 2021 September 29, 2021	Sale 30,000.00 Par Value of United States Treasury Note/Bond .125% 31 Jul 2023 @ 99.75% Received Accrued Interest of $6.11	30,000.00	29,924.83	29,945.57	-20.74

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
September 28, 2021 September 29, 2021	Sale 125,000.00 Par Value of United States Treasury Note/Bond .875% 30 Jun 2026 @ 99.55% Received Accrued Interest of $270.47	125,000.00	124,438.46	124,943.87	-505.41
September 28, 2021 September 29, 2021	Sale 75,000.00 Par Value of United States Treasury Note/Bond .875% 30 Jun 2026 @ 99.52% Received Accrued Interest of $162.28	75,000.00	74,640.73	74,966.32	-325.59
September 28, 2021 September 29, 2021	Sale 225,000.00 Par Value of United States Treasury Note/Bond .875% 30 Jun 2026 @ 99.51% Received Accrued Interest of $486.84	225,000.00	223,905.42	224,898.96	-993.54
September 30, 2021 October 1, 2021	Sale 155,000.00 Par Value of United States Treasury Note/Bond .75% 31 Aug 2026 @ 98.95% Received Accrued Interest of $99.55	155,000.00	153,365.71	154,450.58	-1,084.87
October 1, 2021 October 4, 2021	Sale 75,000.00 Par Value of United States Treasury Note/Bond .75% 31 Aug 2026 @ 99.13% Received Accrued Interest of $52.83	75,000.00	74,343.75	74,734.15	-390.40
September 27, 2021 October 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2051 @103.1503906 %	50,000.00	51,575.20	51,747.10	-171.90
September 27, 2021 October 14, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2051 @100.2675781 %	100,000.00	100,267.58	101,083.58	-816.00
September 10, 2021 October 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2051 @101.0390625 %	50,000.00	50,519.53	50,500.00	19.53
September 13, 2021 October 14, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2051 @101.2285156 %	25,000.00	25,307.13	25,250.00	57.13
September 14, 2021 October 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2051 @101.4003906 %	50,000.00	50,700.20	50,500.00	200.20

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
September 9, 2021 October 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2051 @103.7734375 %	50,000.00	51,886.72	51,790.63	96.09
September 14, 2021 October 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2051 @103.8984375 %	50,000.00	51,949.22	51,790.62	158.60
September 20, 2021 October 14, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2051 @103.6679687 %	25,000.00	25,916.99	25,895.31	21.68
October 15, 2021 October 18, 2021	Sale 80,000.00 Par Value of United States Treasury Note/Bond .125% 31 Jul 2023 @ 99.62% Received Accrued Interest of $21.47	80,000.00	79,698.44	79,854.85	-156.41
September 16, 2021 October 19, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Oct 2036 @101.4648437 %	25,000.00	25,366.21	25,308.46	57.75
September 16, 2021 October 19, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Oct 2036 @101.4648437 %	25,000.00	25,366.21	25,339.35	26.86
September 16, 2021 October 19, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Oct 2036 @101.4648437 %	50,000.00	50,732.42	50,609.37	123.05
September 23, 2021 October 19, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2% 25 Apr 2035 @103.2714843 %	75,000.00	77,453.61	77,414.06	39.55
September 17, 2021 October 19, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2% 25 Apr 2035 @103.2597656 %	75,000.00	77,444.82	77,378.91	65.91
September 16, 2021 October 19, 2021	Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Oct 2036 @101.4648437 %	25,000.00	25,366.21	25,308.46	-57.75

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
October 19, 2021 October 20, 2021	Sale 90,000.00 Par Value of United States Treasury Note/Bond .125% 31 Jul 2023 @ 99.58% Received Accrued Interest of $24.76	90,000.00	89,619.86	89,836.70	-216.84
September 21, 2021 October 21, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2051 @103.4765625 %	50,000.00	51,738.28	51,682.55	55.73
September 21, 2021 October 21, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2051 @103.4765625 %	50,000.00	51,738.28	51,679.69	58.59
September 27, 2021 October 21, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000%15 Oct 2051 @101.3066406 %	75,000.00	75,979.98	76,207.03	-227.05
September 21, 2021 October 21, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2051 @103.4765625 %	50,000.00	51,738.28	51,682.55	-55.73
October 20, 2021 October 22, 2021	Sale 10,000.00 Par Value of Oracle Corp 2.875% 25 Mar 2031 @ 101.97% Received Accrued Interest of $21.56	10,000.00	10,197.40	9,984.50	212.90
October 22, 2021 October 25, 2021	Sale 90,000.00 Par Value of WI Treasury .125% 31 Aug 2023 @ 99.42% Received Accrued Interest of $17.09	90,000.00	89,473.81	89,794.04	-320.23
October 22, 2021 October 25, 2021	Sale 130,000.00 Par Value of WI Treasury .125% 31 Aug 2023 @ 99.41% Received Accrued Interest of $24.69	130,000.00	129,228.04	129,702.51	-474.47
October 22, 2021 October 25, 2021	Sale 120,000.00 Par Value of United States Treasury Note/Bond .125% 31 Jul 2023 @ 99.47% Received Accrued Interest of $35.05	120,000.00	119,360.85	119,782.27	-421.42
October 25, 2021 October 26, 2021	Sale 65,000.00 Par Value of United States Treasury Note/Bond .125% 31 Jul 2023 @ 99.48% Received Accrued Interest of $19.21	65,000.00	64,661.34	64,882.06	-220.72

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
October 25, 2021 October 26, 2021	Sale 65,000.00 Par Value of United States Treasury Note/Bond .125% 31 Jul 2023 @ 99.52% Received Accrued Interest of $19.21	65,000.00	64,687.88	64,882.07	-194.19
November 5, 2021 November 8, 2021	Sale 160,000.00 Par Value of United States Treasury Note/Bond .75% 31 Aug 2026 @ 98.69% Received Accrued Interest of $228.73	160,000.00	157,901.90	159,432.86	-1,530.96
November 8, 2021 November 9, 2021	Sale 160,000.00 Par Value of United States Treasury Note/Bond .75% 31 Aug 2026 @ 98.51% Received Accrued Interest of $232.04	160,000.00	157,620.37	159,432.85	-1,812.48
October 6, 2021 November 10, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.7871093 %	50,000.00	51,393.55	51,705.11	-311.56
October 14, 2021 November 10, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.8652343 %	75,000.00	77,148.93	77,557.67	-408.74
October 14, 2021 November 10, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.8359375 %	50,000.00	51,417.97	51,705.11	-287.14
October 20, 2021 November 10, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.4238281 %	25,000.00	25,605.96	25,852.56	-246.60
November 9, 2021 November 10, 2021	Sale 135,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 98.33% Received Accrued Interest of $398.95	135,000.00	132,742.98	132,213.41	529.57
November 9, 2021 November 10, 2021	Sale 55,000.00 Par Value of United States Treasury Note/Bond .75% 31 Aug 2026 @ 98.52% Received Accrued Interest of $80.90	55,000.00	54,188.17	54,805.05	-616.88
October 6, 2021 November 10, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.7871093 %	50,000.00	51,393.55	51,705.11	311.56

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
October 14, 2021 November 10, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.8652343 %	75,000.00	77,148.93	77,557.67	408.74
October 14, 2021 November 10, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.8359375 %	50,000.00	51,417.97	51,705.11	287.14
October 20, 2021 November 10, 2021	Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.4238281 %	25,000.00	25,605.96	25,852.56	246.60
October 6, 2021 November 10, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.7871093 %	50,000.00	51,393.55	51,684.57	-291.02
October 4, 2021 November 10, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.8652343 %	75,000.00	77,148.93	77,526.86	-377.93
October 14, 2021 November 10, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.8359375 %	50,000.00	51,417.97	51,684.57	-266.60
October 20, 2021 November 10, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.4238281 %	25,000.00	25,605.96	25,842.29	-236.33
October 13, 2021 November 10, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @99.8007812 %	50,000.00	49,900.39	50,314.24	-413.85
October 14, 2021 November 10, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @100.0996093 %	50,000.00	50,049.80	50,314.24	-264.44
October 15, 2021 November 10, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @99.8496093 %	25,000.00	24,962.40	25,157.12	-194.72

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
November 9, 2021 November 10, 2021	Sale 55,000.00 Par Value of United States Treasury Note/Bond .75% 31 Aug 2026 @ 98.52% Received Accrued Interest of $80.90	55,000.00	54,188.17	54,805.04	-616.87
November 12, 2021 November 15, 2021	Sale 45,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 98.30% Received Accrued Interest of $140.63	45,000.00	44,237.11	44,071.13	165.98
October 5, 2021 November 16, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 2.000%15 Nov 2036 @102.9453125 %	50,000.00	51,472.66	51,717.77	-245.11
October 19, 2021 November 16, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Nov 2036 @100.4394531 %	75,000.00	75,329.59	75,972.66	-643.07
October 15, 2021 November 16, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000%15 Nov 2036 @102.6328125 %	75,000.00	76,974.61	77,349.61	-375.00
November 15, 2021 November 16, 2021	Sale 75,000.00 Par Value of United States Treasury Note/Bond .75% 31 Aug 2026 @ 97.77% Received Accrued Interest of $119.65	75,000.00	73,330.08	74,734.15	-1,404.07
October 21, 2021 November 18, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2051 @102.453125 %	50,000.00	51,226.56	51,543.49	-316.93
October 21, 2021 November 18, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2051 @102.453125 %	50,000.00	51,226.56	51,656.25	-429.69
October 25, 2021 November 18, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30yr Mpt 2.000%15 Nov 50 @100.7402343 %	75,000.00	75,555.18	75,843.75	-288.57
October 25, 2021 November 18, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30yr Mpt 2.000%15 Nov 50 @100.7402343 %	50,000.00	50,370.12	50,591.80	-221.68

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
October 21, 2021 November 18, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2051 @102.453125 %	50,000.00	51,226.56	51,543.49	316.93
November 18, 2021 November 19, 2021	Sale 90,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 98.42% Received Accrued Interest of $108.17	90,000.00	88,573.84	89,401.22	-827.38
November 22, 2021 November 23, 2021	Sale 85,000.00 Par Value of United States Treasury Note/Bond .25% 30 Sep 2023 @ 99.43% Received Accrued Interest of $31.52	85,000.00	84,518.99	84,918.03	-399.04
November 23, 2021 November 24, 2021	Sale 190,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 97.96% Received Accrued Interest of $251.20	190,000.00	186,123.63	188,735.92	-2,612.29
November 23, 2021 November 24, 2021	Sale 95,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 97.91% Received Accrued Interest of $125.60	95,000.00	93,011.83	94,367.96	-1,356.13
November 24, 2021 November 26, 2021	Sale 85,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 97.96% Received Accrued Interest of $116.47	85,000.00	83,266.99	84,434.49	-1,167.50
November 24, 2021 November 26, 2021	Sale 175,000.00 Par Value of United States Treasury Note/Bond 1.125% 31 Oct 2026 @ 99.09% Received Accrued Interest of $141.40	175,000.00	173,415.78	174,663.60	-1,247.82
November 24, 2021 November 26, 2021	Sale 170,000.00 Par Value of United States Treasury Note/Bond 1.125% 31 Oct 2026 @ 99.09% Received Accrued Interest of $137.36	170,000.00	168,459.38	169,673.22	-1,213.84
November 30, 2021 December 1, 2021	Sale 70,000.00 Par Value of United States Treasury Note/Bond .25% 30 Sep 2023 @ 99.54% Received Accrued Interest of $29.81	70,000.00	69,677.34	69,932.50	-255.16
December 6, 2021 December 7, 2021	Sale 65,000.00 Par Value of United States Treasury Note/Bond .375% 31 Oct 2023 @ 99.61% Received Accrued Interest of $24.91	65,000.00	64,744.83	64,858.73	-113.90

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
December 3, 2021 December 7, 2021	Sale 30,000.00 Par Value 30,000.00 Current Face of Natixis Commercial Mortgage Securities Trust 2020-2PAC NCMS 2020-2PAC A 2.966% 15 Dec 2038 @102.7851562 % Received Accrued Interest of $14.83	30,000.00	30,835.55	30,899.94	-64.39
December 7, 2021 December 8, 2021	Sale 45,000.00 Par Value of United States Treasury Note/Bond 1.75% 15 Aug 2041 @ 98.17% Received Accrued Interest of $246.09	45,000.00	44,177.34	43,401.37	775.97
October 28, 2021 December 13, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.3925781 %	75,000.00	76,794.43	76,737.42	57.01
October 28, 2021 December 13, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.3925781 %	75,000.00	76,794.43	76,737.42	-57.01
October 28, 2021 December 13, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.3925781 %	75,000.00	76,794.43	76,730.88	63.55
November 3, 2021 December 13, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.5488281 %	50,000.00	51,274.41	51,153.91	120.50
October 26, 2021 December 13, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2051 @99.390625 %	25,000.00	24,847.66	24,908.51	-60.85
November 2, 2021 December 16, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Dec 2036 @100.53125 %	75,000.00	75,398.44	75,184.57	213.87
November 8, 2021 December 16, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000%15 Dec 2036 @102.7363281 %	75,000.00	77,052.25	76,851.56	200.69

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
December 16, 2021 December 17, 2021	Sale 15,000.00 Par Value of United States Treasury Note/Bond .25% 30 Sep 2023 @ 99.41% Received Accrued Interest of $8.04	15,000.00	14,910.94	14,985.54	-74.60
November 2, 2021 December 20, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500%15 Dec 50 @102.7851562 %	50,000.00	51,392.58	51,121.09	271.49
November 2, 2021 December 20, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000%15 Dec 2051 @101.1914062 %	125,000.00	126,489.26	125,644.53	844.73
December 27, 2021 December 28, 2021	Sale 65,000.00 Par Value of United States Treasury Note/Bond .375% 31 Oct 2023 @ 99.41% Received Accrued Interest of $39.05	65,000.00	64,613.28	64,858.73	-245.45
December 29, 2021 December 30, 2021	Sale 100,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 98.22% Received Accrued Interest of $218.75	100,000.00	98,218.06	99,334.71	-1,116.65
December 29, 2021 December 30, 2021	Sale 60,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 98.34% Received Accrued Interest of $131.25	60,000.00	59,001.56	59,600.81	-599.25
December 30, 2021 December 31, 2021	Sale 60,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 98.34% Received Accrued Interest of $132.69	60,000.00	59,001.56	59,600.82	-599.26
January 3, 2022 January 4, 2022	Sale 105,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 98.33% Received Accrued Interest of $242.31	105,000.00	103,248.63	104,301.42	-1,052.79
January 3, 2022 January 4, 2022	Sale 76,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 98.34% Received Accrued Interest of $175.38	76,000.00	74,735.31	75,494.35	-759.04
January 3, 2022 January 4, 2022	Sale 355,000.00 Par Value of United States Treasury Note/Bond .5% 30 Nov 2023 @ 99.56% Received Accrued Interest of $170.67	355,000.00	353,426.87	354,096.40	-669.53

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
January 4, 2022 January 5, 2022	Sale 105,000.00 Par Value of United States Treasury Note/Bond .375% 31 Oct 2023 @ 99.40% Received Accrued Interest of $71.79	105,000.00	104,372.46	104,771.79	-399.33
January 5, 2022 January 6, 2022	Sale 170,000.00 Par Value of United States Treasury Note/Bond .375% 31 Oct 2023 @ 99.40% Received Accrued Interest of $117.99	170,000.00	168,983.98	169,630.51	-646.53
January 5, 2022 January 6, 2022	Sale 45,000.00 Par Value of United States Treasury Note/Bond .375% 31 Oct 2023 @ 99.40% Received Accrued Interest of $31.23	45,000.00	44,731.05	44,902.19	-171.14
January 6, 2022 January 7, 2022	Sale 95,000.00 Par Value of United States Treasury Note/Bond .375% 31 Oct 2023 @ 99.17% Received Accrued Interest of $66.92	95,000.00	94,215.14	94,793.52	-578.38
January 7, 2022 January 10, 2022	Sale 155,000.00 Par Value of United States Treasury Note/Bond .375% 31 Oct 2023 @ 99.15% Received Accrued Interest of $114.00	155,000.00	153,684.25	154,663.12	-978.87
January 10, 2022 January 11, 2022	Sale 10,000.00 Par Value of United States Treasury Note/Bond .375% 31 Oct 2023 @ 99.18% Received Accrued Interest of $7.46	10,000.00	9,917.97	9,978.27	-60.30
January 11, 2022 January 12, 2022	Sale 90,000.00 Par Value of United States Treasury Note/Bond .375% 31 Oct 2023 @ 99.08% Received Accrued Interest of $68.06	90,000.00	89,173.83	89,804.39	-630.56
December 3, 2021 January 13, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.1132812 %	25,000.00	25,528.32	25,577.04	-48.72
December 10, 2021 January 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.0644531 %	75,000.00	76,548.34	76,731.11	-182.77
December 10, 2021 January 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.1269531 %	50,000.00	51,063.48	51,154.07	-90.59

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
December 14, 2021 January 13, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.1132812 %	25,000.00	25,528.32	25,577.04	-48.72
December 15, 2021 January 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of Fnma Tba 40yr Mpt 3.000% 1/15/48 @103.6113281 %	50,000.00	51,805.66	52,070.75	-265.09
December 3, 2021 January 13, 2022	Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.1132812 %	25,000.00	25,528.32	25,577.04	48.72
December 10, 2021 January 13, 2022	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.1269531 %	50,000.00	51,063.48	51,154.07	90.59
December 10, 2021 January 13, 2022	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.0644531 %	75,000.00	76,548.34	76,731.11	182.77
December 14, 2021 January 13, 2022	Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.1132812 %	25,000.00	25,528.32	25,577.04	48.72
December 15, 2021 January 13, 2022	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of Fnma Tba 40yr Mpt 3.000% 1/15/48 @103.6113281 %	50,000.00	51,805.66	52,070.75	265.09
December 10, 2021 January 13, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/52 @99.6914062 %	25,000.00	24,922.85	24,796.88	125.97
December 3, 2021 January 13, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.1132812 %	25,000.00	25,528.32	25,560.55	-32.23
December 10, 2021 January 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.0644531 %	75,000.00	76,548.34	76,681.64	-133.30

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
December 14, 2021 January 13, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.1132812 %	25,000.00	25,528.32	25,560.55	-32.23
December 10, 2021 January 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.1269531 %	50,000.00	51,063.48	51,163.09	-99.61
December 17, 2021 January 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/52 @99.9863281 %	75,000.00	74,989.75	74,637.37	352.38
December 15, 2021 January 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of Fnma Tba 40yr Mpt 3.000% 1/15/48 @103.6113281 %	50,000.00	51,805.66	52,074.22	-268.56
January 13, 2022 January 14, 2022	Sale 35,000.00 Par Value of United States Treasury Note/Bond .375% 31 Oct 2023 @ 99.16% Received Accrued Interest of $27.19	35,000.00	34,704.69	34,923.93	-219.24
December 7, 2021 January 18, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 1/15/36 @102.1738281 %	50,000.00	51,086.91	51,219.95	-133.04
December 28, 2021 January 18, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 1/15/37 @102.5332031 %	25,000.00	25,633.30	25,609.97	23.33
December 7, 2021 January 18, 2022	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 1/15/36 @102.1738281 %	50,000.00	51,086.91	51,219.95	133.04
December 28, 2021 January 18, 2022	Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 1/15/37 @102.5332031 %	25,000.00	25,633.30	25,609.97	-23.33
December 21, 2021 January 18, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 1/15/37 @100.3300781 %	75,000.00	75,247.56	75,257.81	-10.25

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
December 28, 2021 January 18, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 1/15/37 @102.5332031 %	25,000.00	25,633.30	25,642.58	-9.28
December 7, 2021 January 18, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 1/15/37 @102.1738281 %	50,000.00	51,086.91	51,241.80	-154.89
December 15, 2021 January 20, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo Tba 30yr Mpt 2.000% 1/15/51 @101.0234375 %	75,000.00	75,767.58	75,750.00	17.58
January 20, 2022 January 21, 2022	Sale 380,000.00 Par Value of United States Treasury Note/Bond .5% 30 Nov 2023 @ 99.05% Received Accrued Interest of $271.43	380,000.00	376,401.21	379,032.75	-2,631.54
January 21, 2022 January 24, 2022	Sale 90,000.00 Par Value of United States Treasury Note/Bond 1.125% 31 Oct 2026 @ 98.09% Received Accrued Interest of $237.74	90,000.00	88,277.38	89,845.92	-1,568.54
January 21, 2022 January 24, 2022	Sale 75,000.00 Par Value of United States Treasury Note/Bond .5% 30 Nov 2023 @ 99.12% Received Accrued Interest of $56.66	75,000.00	74,336.44	74,809.10	-472.66
January 21, 2022 January 24, 2022	Sale 75,000.00 Par Value of United States Treasury Note/Bond .5% 30 Nov 2023 @ 99.12% Received Accrued Interest of $56.66	75,000.00	74,340.19	74,809.10	-468.91
January 24, 2022 January 25, 2022	Sale 225,000.00 Par Value of United States Treasury Note/Bond .5% 30 Nov 2023 @ 99.24% Received Accrued Interest of $173.08	225,000.00	223,294.22	224,427.30	-1,133.08
January 25, 2022 January 26, 2022	Sale 85,000.00 Par Value of United States Treasury Note/Bond 1.25% 30 Nov 2026 @ 98.64% Received Accrued Interest of $166.38	85,000.00	83,844.41	84,994.69	-1,150.28
January 26, 2022 January 27, 2022	Sale 80,000.00 Par Value of United States Treasury Note/Bond .5% 30 Nov 2023 @ 99.13% Received Accrued Interest of $63.74	80,000.00	79,303.60	79,796.38	-492.78

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
January 26, 2022 January 27, 2022	Sale 70,000.00 Par Value of United States Treasury Note/Bond 1.25% 30 Nov 2026 @ 98.55% Received Accrued Interest of $139.42	70,000.00	68,985.25	69,995.63	-1,010.38
January 28, 2022 January 31, 2022	Sale 70,000.00 Par Value of United States Treasury Note/Bond 1.125% 31 Oct 2026 @ 97.70% Received Accrued Interest of $200.14	70,000.00	68,390.17	69,880.14	-1,489.97
January 28, 2022 January 31, 2022	Sale 125,000.00 Par Value of United States Treasury Note/Bond 1.125% 31 Oct 2026 @ 97.77% Received Accrued Interest of $357.39	125,000.00	122,217.31	124,785.98	-2,568.67
January 28, 2022 January 31, 2022	Sale 35,000.00 Par Value of United States Treasury Note/Bond 1.125% 31 Oct 2026 @ 97.76% Received Accrued Interest of $100.07	35,000.00	34,215.70	34,940.08	-724.38
January 31, 2022 February 1, 2022	Sale 25,000.00 Par Value of United States Treasury Note/Bond 1.125% 31 Oct 2026 @ 97.94% Received Accrued Interest of $72.25	25,000.00	24,484.86	24,957.20	-472.34
February 1, 2022 February 3, 2022	Sale 10,000.00 Par Value of Exxon Mobil Corp 3.452% 15 Apr 2051 @ 103.31% Received Accrued Interest of $103.56	10,000.00	10,331.20	10,581.00	-249.80
February 2, 2022 February 3, 2022	Sale 195,000.00 Par Value of United States Treasury Note/Bond .75% 31 Dec 2023 @ 99.28% Received Accrued Interest of $137.36	195,000.00	193,589.79	194,822.69	-1,232.90
February 2, 2022 February 3, 2022	Sale 160,000.00 Par Value of United States Treasury Note/Bond 1.25% 31 Dec 2026 @ 98.38% Received Accrued Interest of $187.85	160,000.00	157,412.12	159,592.20	-2,180.08
February 3, 2022 February 4, 2022	Sale 45,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 95.97% Received Accrued Interest of $138.45	45,000.00	43,188.15	44,287.82	-1,099.67
February 3, 2022 February 4, 2022	Sale 85,000.00 Par Value of United States Treasury Note/Bond .5% 30 Nov 2023 @ 98.82% Received Accrued Interest of $77.06	85,000.00	83,993.95	84,783.65	-789.70

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
February 3, 2022 February 4, 2022	Sale 140,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 95.93% Received Accrued Interest of $430.73	140,000.00	134,308.22	137,784.32	-3,476.10
February 10, 2022 February 11, 2022	Sale 2,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 90.84% Received Accrued Interest of $9.12	2,000.00	1,816.80	1,966.63	-149.83
January 20, 2022 February 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.578125 %	50,000.00	49,789.06	50,841.62	-1,052.56
January 21, 2022 February 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 2/15/48 @102.125 %	50,000.00	51,062.50	51,750.22	-687.72
January 21, 2022 February 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.796875 %	125,000.00	124,746.09	127,104.03	-2,357.94
January 20, 2022 February 14, 2022	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.578125 %	50,000.00	49,789.06	50,841.62	1,052.56
January 21, 2022 February 14, 2022	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 2/15/48 @102.125 %	50,000.00	51,062.50	51,750.22	687.72
January 21, 2022 February 14, 2022	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.796875 %	125,000.00	124,746.09	127,104.03	2,357.94
January 12, 2022 February 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/52 @97.921875 %	50,000.00	48,960.94	49,856.44	-895.50
January 27, 2022 February 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/52 @97.1738281 %	50,000.00	48,586.91	49,856.45	-1,269.54

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
January 21, 2022 February 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 2/15/48 @102.125 %	50,000.00	51,062.50	51,732.42	-669.92
January 20, 2022 February 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.578125 %	50,000.00	49,789.06	50,927.18	-1,138.12
January 21, 2022 February 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.796875 %	125,000.00	124,746.09	127,317.93	-2,571.84
February 1, 2022 February 17, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 2/15/37 @100.3925781 %	75,000.00	75,294.43	76,579.10	-1,284.67
January 28, 2022 February 17, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 2/15/37 @98.1582031 %	75,000.00	73,618.65	75,134.77	-1,516.12
February 16, 2022 February 17, 2022	Sale 150,000.00 Par Value 149,089.45 Current Face of COMM 2012-CCRE4 Mortgage Trust COMM 2012-CR4 A3 2.853% 15 Oct 2045 @100.4921875 % Received Accrued Interest of $189.05	149,089.45	149,823.25	135,694.71	14,128.54
February 4, 2022 February 22, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000% 2/15/52 @97.3125 %	75,000.00	72,984.38	75,632.81	-2,648.43
February 23, 2022 February 24, 2022	Sale 50,000.00 Par Value of United States Treasury Note/Bond .75% 31 Dec 2023 @ 98.56% Received Accrued Interest of $56.98	50,000.00	49,278.66	49,954.53	-675.87
February 24, 2022 February 25, 2022	Sale 360,000.00 Par Value of United States Treasury Note/Bond 1.5% 31 Jan 2027 @ 98.41% Received Accrued Interest of $372.93	360,000.00	354,258.39	358,320.24	-4,061.85

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 1, 2022 March 2, 2022	Sale 92,000.00 Par Value of United States Treasury Note/Bond 1.875% 28 Feb 2027 @ 101.52% Received Accrued Interest of $9.38	92,000.00	93,401.56	92,079.51	1,322.05
March 9, 2022 March 10, 2022	Sale 13,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 93.63% Received Accrued Interest of $82.60	13,000.00	12,171.25	12,608.49	-437.24
February 22, 2022 March 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.84375 %	50,000.00	48,921.88	49,838.02	-916.14
February 24, 2022 March 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.625 %	75,000.00	73,218.75	74,757.03	-1,538.28
March 11, 2022 March 14, 2022	Sale 200,000.00 Par Value of United States Treasury Note/Bond 1.5% 31 Jan 2027 @ 97.83% Received Accrued Interest of $348.07	200,000.00	195,654.96	199,066.79	-3,411.83
February 24, 2022 March 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @94.9375 %	50,000.00	47,468.75	48,671.87	-1,203.12
March 1, 2022 March 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @96.40625 %	50,000.00	48,203.13	48,671.88	-468.75
February 22, 2022 March 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.84375 %	50,000.00	48,921.88	49,750.00	-828.12
March 1, 2022 March 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.40625 %	50,000.00	49,703.13	49,750.00	-46.87
March 1, 2022 March 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @101.56835938 %	50,000.00	50,784.18	50,927.73	-143.55

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
February 22, 2022 March 14, 2022	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.84375 %	50,000.00	48,921.88	49,838.02	916.14
February 24, 2022 March 14, 2022	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.625 %	75,000.00	73,218.75	74,757.03	1,538.28
February 24, 2022 March 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.625 %	75,000.00	73,218.75	74,815.65	-1,596.90
March 15, 2022 March 16, 2022	Sale 175,000.00 Par Value of United States Treasury Note/Bond 1.5% 31 Jan 2027 @ 97.35% Received Accrued Interest of $319.06	175,000.00	170,368.61	174,183.44	-3,814.83
February 25, 2022 March 17, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 3/15/37 @96.63476563 %	75,000.00	72,476.07	73,500.00	-1,023.93
March 2, 2022 March 17, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of Umbs Tba 15yr Mpt 2.000% 3/15/36 @99.25195313 %	75,000.00	74,438.96	75,137.70	-698.74
March 18, 2022 March 21, 2022	Sale 37,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 87.79% Received Accrued Interest of $241.47	37,000.00	32,482.16	36,365.99	-3,883.83
March 3, 2022 March 21, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000% 3/15/52 @97.39453125 %	75,000.00	73,045.90	72,858.40	187.50
March 22, 2022 March 24, 2022	Sale 10,000.00 Par Value of Bristol-Myers Squibb Co 2.95% 15 Mar 2032 @ 97.57% Received Accrued Interest of $18.03	10,000.00	9,756.70	9,963.70	-207.00
March 28, 2022 March 29, 2022	Sale 212,000.00 Par Value of United States Treasury Note/Bond .75% 31 Dec 2023 @ 97.38% Received Accrued Interest of $386.52	212,000.00	206,438.42	211,807.23	-5,368.81

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 29, 2022 March 30, 2022	Sale 400,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.52% Received Accrued Interest of $489.13	400,000.00	394,062.50	399,169.03	-5,106.53
March 29, 2022 March 30, 2022	Sale 88,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.44% Received Accrued Interest of $107.61	88,000.00	86,625.00	87,817.19	-1,192.19
March 29, 2022 March 30, 2022	Sale 155,000.00 Par Value of United States Treasury Note/Bond 1.5% 31 Jan 2027 @ 95.36% Received Accrued Interest of $372.51	155,000.00	147,810.13	154,276.76	-6,466.63
April 1, 2022 April 5, 2022	Sale 20,000.00 Par Value of HCA Inc 3.625% 15 Mar 2032 @ 97.95% Received Accrued Interest of $52.36	20,000.00	19,590.20	20,149.46	-559.26
April 4, 2022 April 5, 2022	Sale 40,000.00 Par Value of United States Treasury Note/Bond 2.25% 15 May 2041 @ 93.96% Received Accrued Interest of $350.55	40,000.00	37,585.56	42,563.07	-4,977.51
March 16, 2022 April 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @96.25390625 %	50,000.00	48,126.95	48,968.67	-841.72
March 23, 2022 April 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.87695312 %	75,000.00	71,907.71	73,420.20	-1,512.49
March 29, 2022 April 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @97.46875 %	50,000.00	48,734.38	50,374.24	-1,639.86
March 31, 2022 April 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.42382812 %	75,000.00	71,567.87	73,420.20	-1,852.33
March 16, 2022 April 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @96.25390625 %	50,000.00	48,126.95	48,841.55	-714.60

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 23, 2022 April 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.87695313 %	75,000.00	71,907.71	73,262.33	-1,354.62
March 31, 2022 April 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.42382813 %	75,000.00	71,567.87	73,262.33	-1,694.46
March 17, 2022 April 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @93.84765625 %	75,000.00	70,385.74	71,638.19	-1,252.45
March 28, 2022 April 13, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @91.67578125 %	25,000.00	22,918.95	23,879.39	-960.44
March 29, 2022 April 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @97.46875 %	50,000.00	48,734.38	50,656.25	-1,921.87
March 16, 2022 April 13, 2022	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @96.25390625 %	50,000.00	48,126.95	48,968.67	841.72
March 23, 2022 April 13, 2022	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.87695312 %	75,000.00	71,907.71	73,420.20	1,512.49
March 29, 2022 April 13, 2022	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @97.46875 %	50,000.00	48,734.38	50,374.24	1,639.86
March 31, 2022 April 13, 2022	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.42382812 %	75,000.00	71,567.87	73,420.20	1,852.33
April 12, 2022 April 13, 2022	Sale 75,000.00 Par Value of United States Treasury Note/Bond .875% 31 Jan 2024 @ 97.44% Received Accrued Interest of $130.52	75,000.00	73,079.59	74,622.36	-1,542.77

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 31, 2022 April 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @92.8125 %	75,000.00	69,609.38	71,871.10	-2,261.72
April 13, 2022 April 14, 2022	Sale 75,000.00 Par Value of United States Treasury Note/Bond .875% 31 Jan 2024 @ 97.51% Received Accrued Interest of $132.34	75,000.00	73,132.47	74,622.35	-1,489.88
April 1, 2022 April 18, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 4/15/35 @96.65820313 %	75,000.00	72,493.65	74,317.38	-1,823.73
April 18, 2022 April 19, 2022	Sale 85,000.00 Par Value of United States Treasury Note/Bond .875% 31 Jan 2024 @ 97.34% Received Accrued Interest of $160.26	85,000.00	82,740.53	84,572.01	-1,831.48
April 19, 2022 April 20, 2022	Sale 50,000.00 Par Value of United States Treasury Note/Bond .875% 31 Jan 2024 @ 97.09% Received Accrued Interest of $95.48	50,000.00	48,544.92	49,748.23	-1,203.31
March 22, 2022 April 21, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 4/15/52 @97.2578125 %	25,000.00	24,314.45	24,849.74	-535.29
March 22, 2022 April 21, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 4/15/52 @97.2578125 %	25,000.00	24,314.45	24,863.28	-548.83
March 22, 2022 April 21, 2022	Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 4/15/52 @97.2578125 %	25,000.00	24,314.45	24,849.74	535.29
April 21, 2022 April 22, 2022	Sale 25,000.00 Par Value of United States Treasury Note/Bond .875% 31 Jan 2024 @ 96.97% Received Accrued Interest of $48.95	25,000.00	24,242.68	24,874.12	-631.44
April 22, 2022 April 25, 2022	Sale 95,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 97.89% Received Accrued Interest of $216.85	95,000.00	92,999.53	94,802.65	-1,803.12

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
April 28, 2022 April 29, 2022	Sale 50,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.07% Received Accrued Interest of $122.28	50,000.00	49,036.70	49,896.13	-859.43
April 28, 2022 April 29, 2022	Sale 50,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.09% Received Accrued Interest of $122.28	50,000.00	49,044.92	49,896.13	-851.21
April 28, 2022 April 29, 2022	Sale 79,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.07% Received Accrued Interest of $193.21	79,000.00	77,472.46	78,835.89	-1,363.43
May 5, 2022 May 9, 2022	Sale 120,000.00 Par Value 42,735.73 Current Face of SLM Student Loan Trust 2008-2 SLMA 2008-2 A3 Flt 25 Apr 2023 @97.5 % Received Accrued Interest of $32.14	42,735.72	41,667.34	42,702.32	-1,034.98
May 6, 2022 May 11, 2022	Sale 140,000.00 Par Value 124,449.23 Current Face of Freddie Mac Multifamily Structured Pass Through Certificates FHMS KF73 AL Flt 25 Nov 2029 @100.234375 % Received Accrued Interest of $58.19	124,449.23	124,740.91	125,460.38	-719.47
April 19, 2022 May 12, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.46875 %	125,000.00	110,585.94	116,286.20	-5,700.26
April 21, 2022 May 12, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @87.6171875 %	50,000.00	43,808.59	46,514.48	-2,705.89
April 22, 2022 May 12, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @87.56640625 %	25,000.00	21,891.60	23,257.24	-1,365.64
May 2, 2022 May 12, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.59765625 %	75,000.00	67,948.24	71,700.44	-3,752.20

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
May 3, 2022 May 12, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.90625 %	75,000.00	68,179.69	71,700.44	-3,520.75
May 4, 2022 May 12, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.34570313 %	50,000.00	45,172.85	47,800.29	-2,627.44
May 3, 2022 May 12, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @93.98632813 %	50,000.00	46,993.16	48,619.14	-1,625.98
May 3, 2022 May 12, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @93.98632813 %	100,000.00	93,986.33	96,784.61	-2,798.28
May 4, 2022 May 12, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 5/15/52 @98.90820313 %	50,000.00	49,454.10	50,257.03	-802.93
April 22, 2022 May 12, 2022	Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @87.56640625 %	25,000.00	21,891.60	23,257.24	1,365.64
April 21, 2022 May 12, 2022	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @87.6171875 %	50,000.00	43,808.59	46,514.48	2,705.89
April 19, 2022 May 12, 2022	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.46875 %	125,000.00	110,585.94	116,286.20	5,700.26
April 21, 2022 May 12, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @87.6171875 %	50,000.00	43,808.59	46,573.24	-2,764.65
April 22, 2022 May 12, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @87.56640625 %	25,000.00	21,891.60	23,286.62	-1,395.02

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
April 19, 2022 May 12, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.46875 %	125,000.00	110,585.94	116,089.76	-5,503.82
May 12, 2022 May 13, 2022	Sale 50,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 85.37% Received Accrued Interest of $270.37	50,000.00	42,685.13	48,550.05	-5,864.92
May 13, 2022 May 16, 2022	Sale 35,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 84.10% Received Accrued Interest of $195.79	35,000.00	29,435.59	33,985.04	-4,549.45
May 16, 2022 May 17, 2022	Sale 58,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 83.82% Received Accrued Interest of $328.05	58,000.00	48,613.52	56,318.07	-7,704.55
May 6, 2022 May 19, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 5/15/2051 @91.90820313 %	150,000.00	137,862.30	141,290.04	-3,427.74
May 19, 2022 May 23, 2022	Sale 10,000.00 Par Value of JPMorgan Chase & Co Variable 4.586% 26 Apr 2033 @ 100.26% Received Accrued Interest of $34.40	10,000.00	10,026.20	10,000.00	26.20
May 24, 2022 May 25, 2022	Sale 45,000.00 Par Value of United States Treasury Note/Bond 2.25% 31 Mar 2024 @ 99.44% Received Accrued Interest of $152.15	45,000.00	44,746.45	44,941.23	-194.78
May 24, 2022 May 25, 2022	Sale 50,000.00 Par Value of United States Treasury Note/Bond 2.25% 15 May 2041 @ 86.59% Received Accrued Interest of $30.57	50,000.00	43,296.88	53,203.83	-9,906.95
May 23, 2022 May 25, 2022	Sale 165,000.00 Par Value 14,624.41 Current Face of SLM Student Loan Trust 2008-9 SLMA 2008-9 A Flt 25 Apr 2023 @99.59375 % Received Accrued Interest of $32.71	14,624.39	14,565.00	15,044.85	-479.85

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
May 25, 2022 May 26, 2022	Sale 40,000.00 Par Value of United States Treasury Note/Bond 2.25% 31 Mar 2024 @ 99.65% Received Accrued Interest of $137.70	40,000.00	39,860.64	39,947.76	-87.12
June 7, 2022 June 8, 2022	Sale 160,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 99.56% Received Accrued Interest of $286.96	160,000.00	159,294.20	159,793.01	-498.81
June 8, 2022 June 9, 2022	Sale 315,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 99.55% Received Accrued Interest of $588.49	315,000.00	313,584.96	314,592.49	-1,007.53
June 9, 2022 June 10, 2022	Sale 160,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 99.54% Received Accrued Interest of $310.87	160,000.00	159,268.75	159,793.01	-524.26
May 31, 2022 June 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @88.67382813 %	50,000.00	44,336.91	43,712.89	624.02
June 6, 2022 June 13, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @87.640625 %	25,000.00	21,910.16	21,856.45	53.71
June 6, 2022 June 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @90.80078125 %	50,000.00	45,400.39	45,236.81	163.58
June 7, 2022 June 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @90.79882813 %	75,000.00	68,099.12	67,855.23	243.89
June 8, 2022 June 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @90.875 %	75,000.00	68,156.25	67,855.23	301.02
June 7, 2022 June 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 6/15/48 @94.33007813 %	50,000.00	47,165.04	46,890.63	274.41

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 8, 2022 June 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 6/15/48 @94.296875 %	100,000.00	94,296.88	93,781.25	515.63
June 6, 2022 June 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @87.640625 %	75,000.00	65,730.47	66,051.90	-321.43
June 6, 2022 June 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 6/15/52 @99.328125 %	50,000.00	49,664.06	49,304.69	359.37
June 10, 2022 June 22, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 6/15/52 @91.84960938 %	150,000.00	137,774.41	137,572.27	202.14
June 23, 2022 June 24, 2022	Sale 490,000.00 Par Value of United States Treasury Note/Bond 2.625% 31 May 2027 @ 97.90% Received Accrued Interest of $843.44	490,000.00	479,728.33	487,151.44	-7,423.11
June 27, 2022 June 28, 2022	Sale 80,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 Mar 2027 @ 96.76% Received Accrued Interest of $486.34	80,000.00	77,409.38	79,466.06	-2,056.68
June 28, 2022 June 29, 2022	Sale 90,000.00 Par Value of United States Treasury Note/Bond 2.75% 30 Apr 2027 @ 97.71% Received Accrued Interest of $403.53	90,000.00	87,939.84	89,447.91	-1,508.07
Total Sales			**$24,538,917.29**	**$24,726,675.76**	**-$140,166.03**
Total Merrill Lynch LLC/FI (fka Banc/Ame) 0773			**$49,097,755.38**	**$49,285,513.85**	**-$140,166.03**
Morgan Stanley and Co, LLC 0050					
Purchases					
July 1, 2021 July 2, 2021	Purchase 115,000.00 Par Value of United States Treasury Note/Bond .875% 30 Jun 2026 @ 99.94% Paid Accrued Interest of $5.47	115,000.00	114,935.50	114,935.50	
July 6, 2021 July 8, 2021	Purchase 76.00 Shares of SITE Centers Corp @ $14.9718, Paid $2.28 Broker Commission	76.00	1,140.14	1,140.14	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
July 8, 2021 July 12, 2021	Purchase 51.00 Shares of Columbia Property Trust Inc @ $16.8803, Paid $1.53 Broker Commission	51.00	862.43	862.43	
July 8, 2021 July 12, 2021	Purchase 48.00 Shares of Xenia Hotels & Resorts Inc @ $17.653, Paid $1.44 Broker Commission	48.00	848.78	848.78	
July 8, 2021 July 12, 2021	Purchase 43.00 Shares of WP Carey Inc @ $76.7642, Paid $2.15 Broker Commission	43.00	3,303.01	3,303.01	
July 13, 2021 July 14, 2021	Purchase 80,000.00 Par Value of United States Treasury Note/Bond 1.625% 15 May 2031 @ 101.98% Paid Accrued Interest of $211.96	80,000.00	81,587.50	81,587.50	
July 13, 2021 July 15, 2021	Purchase 320.00 Shares of Park Hotels & Resorts Inc @ $18.8996, Paid $9.60 Broker Commission	320.00	6,057.47	6,057.47	
July 13, 2021 July 15, 2021	Purchase 165.00 Shares of Xenia Hotels & Resorts Inc @ $18.0098, Paid $4.95 Broker Commission	165.00	2,976.57	2,976.57	
July 14, 2021 July 15, 2021	Purchase 80,000.00 Par Value of United States Treasury Note/Bond 1.625% 15 May 2031 @ 102.36% Paid Accrued Interest of $215.49	80,000.00	81,887.50	81,887.50	
July 14, 2021 July 16, 2021	Purchase 161.00 Shares of Apple Hospitality REIT Inc @ $14.8875, Paid $4.83 Broker Commission	161.00	2,401.72	2,401.72	
July 15, 2021 July 20, 2021	Purchase 75,000.00 Par Value of Morgan Stanley 1.512% 20 Jul 2027 @ 100.00%	75,000.00	75,000.00	75,000.00	
July 16, 2021 July 20, 2021	Purchase 159.00 Shares of Xenia Hotels & Resorts Inc @ $17.8001, Paid $4.77 Broker Commission	159.00	2,834.99	2,834.99	
July 19, 2021 July 21, 2021	Purchase 340.00 Shares of Brixmor Property Group Inc @ $21.3275, Paid $13.60 Broker Commission	340.00	7,264.95	7,264.95	
July 20, 2021 July 22, 2021	Purchase 44.00 Shares of Phillips Edison & Co Inc @ $27.7764, Paid $1.76 Broker Commission	44.00	1,223.92	1,223.92	
July 20, 2021 July 22, 2021	Purchase 33.00 Shares of SL Green RIty Corp @ $77.0597, Paid $1.65 Broker Commission	33.00	2,544.62	2,544.62	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
July 20, 2021 July 22, 2021	Purchase 90.00 Shares of MGM Growth Properties LLC @ $37.0547, Paid $4.50 Broker Commission	90.00	3,339.42	3,339.42	
July 21, 2021 July 23, 2021	Purchase 93.00 Shares of Phillips Edison & Co Inc @ $27.847, Paid $3.72 Broker Commission	93.00	2,593.49	2,593.49	
July 23, 2021 July 27, 2021	Purchase 25.00 Shares of Xenia Hotels & Resorts Inc @ $17.771, Paid $0.75 Broker Commission	25.00	445.03	445.03	
July 27, 2021 July 29, 2021	Purchase 113.00 Shares of WP Carey Inc @ $80.6885, Paid $5.65 Broker Commission	113.00	9,123.45	9,123.45	
July 28, 2021 July 30, 2021	Purchase 76.00 Shares of Xenia Hotels & Resorts Inc @ $17.8403, Paid $2.28 Broker Commission	76.00	1,358.14	1,358.14	
July 23, 2021 August 2, 2021	Purchase 60,000.00 Par Value of WI Treasury Sec. 0.625% 31 Jul 2026 @ 99.39% Paid Accrued Interest of $2.04	60,000.00	59,633.00	59,633.00	
July 30, 2021 August 2, 2021	Purchase 150,000.00 Par Value of WI Treasury Sec. 0.625% 31 Jul 2026 @ 99.64% Paid Accrued Interest of $5.10	150,000.00	149,455.08	149,455.08	
July 30, 2021 August 3, 2021	Purchase 98.00 Shares of VICI Properties Inc @ $31.2311, Paid $4.90 Broker Commission	98.00	3,065.55	3,065.55	
August 2, 2021 August 4, 2021	Purchase 39.00 Shares of Columbia Property Trust Inc @ $16.3208, Paid $1.17 Broker Commission	39.00	637.68	637.68	
August 13, 2021 August 16, 2021	Purchase 85,000.00 Par Value of UNITED STATES TREAS BDS DEB 2.000% 8/15/51 @ 100.00% Paid Accrued Interest of $4.62	85,000.00	85,000.00	85,000.00	
August 16, 2021 August 18, 2021	Purchase 12.00 Shares of SL Green Rlty Corp @ $72.7191, Paid $0.60 Broker Commission	12.00	873.23	873.23	
August 19, 2021 August 20, 2021	Purchase 20,000.00 Par Value of United States Treasury Note/Bond 2.25% 15 May 2041 @ 107.93% Paid Accrued Interest of $118.61	20,000.00	21,586.81	21,586.81	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
August 19, 2021 August 23, 2021	Purchase 50.00 Shares of Retail Opportunity Investments Corp @ $17.0172, Paid $1.50 Broker Commission	50.00	852.36	852.36	
August 23, 2021 August 25, 2021	Purchase 84.00 Shares of Sabra Health Care REIT Inc @ $15.6414, Paid $2.52 Broker Commission	84.00	1,316.40	1,316.40	
August 23, 2021 August 25, 2021	Purchase 40.00 Shares of Public Storage @ $321.9018, Paid $2.00 Broker Commission	40.00	12,878.07	12,878.07	
August 25, 2021 August 31, 2021	Purchase 95,000.00 Par Value of WI Treasury .125% 31 Aug 2023 @ 99.75%	95,000.00	94,762.50	94,762.50	
August 26, 2021 August 31, 2021	Purchase 250,000.00 Par Value of United States Treas Nts Note 8/31/2026 @ 99.54%	250,000.00	248,853.95	248,853.95	
August 26, 2021 August 31, 2021	Purchase 130,000.00 Par Value of United States Treas Nts Note 8/31/2026 @ 99.54%	130,000.00	129,404.05	129,404.05	
September 7, 2021 September 9, 2021	Purchase 143.00 Shares of Retail Opportunity Investments Corp @ $17.9568, Paid $4.29 Broker Commission	143.00	2,572.11	2,572.11	
September 10, 2021 September 14, 2021	Purchase 146.00 Shares of Empire State Realty Trust Inc @ $9.7492, Paid $2.92 Broker Commission	146.00	1,426.30	1,426.30	
September 10, 2021 September 14, 2021	Purchase 1,769.00 Shares of VICI Properties Inc @ $29.50	1,769.00	52,185.50	52,185.50	
September 13, 2021 September 15, 2021	Purchase 29.00 Shares of Medical Properties Trust Inc @ $20.88, Paid $1.16 Broker Commission	29.00	606.68	606.68	
September 14, 2021 September 16, 2021	Purchase 33.00 Shares of Xenia Hotels & Resorts Inc @ $17.365, Paid $0.99 Broker Commission	33.00	574.04	574.04	
September 15, 2021 September 17, 2021	Purchase 33.00 Shares of Phillips Edison & Co Inc @ $29.8434, Paid $1.32 Broker Commission	33.00	986.15	986.15	
September 15, 2021 September 17, 2021	Purchase 90.00 Shares of Hudson Pacific Properties Inc @ $26.467, Paid $3.60 Broker Commission	90.00	2,385.63	2,385.63	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
September 15, 2021 September 17, 2021	Purchase 20.00 Shares of Sun Communities Inc @ $197.2476, Paid $1.00 Broker Commission	20.00	3,945.95	3,945.95	
September 20, 2021 September 22, 2021	Purchase 25,000.00 Par Value of Verizon Communications Inc 2.355% 15 Mar 2032 @ 100.45% Paid Accrued Interest of $3.27	25,000.00	25,111.50	25,111.50	
September 23, 2021 September 27, 2021	Purchase 83.00 Shares of Diversified Healthcare Trust @ $3.6095, Paid $0.83 Broker Commission	83.00	300.42	300.42	
September 24, 2021 September 30, 2021	Purchase 127,000.00 Par Value of US Treasury .875% 30 Sep 2026 @ 99.54%	127,000.00	126,412.53	126,412.53	
September 28, 2021 September 30, 2021	Purchase 57.00 Shares of Empire State Realty Trust Inc @ $10.2465, Paid $1.71 Broker Commission	57.00	585.76	585.76	
September 28, 2021 September 30, 2021	Purchase 57.00 Shares of Hudson Pacific Properties Inc @ $27.0174, Paid $2.28 Broker Commission	57.00	1,542.27	1,542.27	
September 30, 2021 October 1, 2021	Purchase 110,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 97.44% Paid Accrued Interest of $175.61	110,000.00	107,181.25	107,181.25	
October 1, 2021 October 4, 2021	Purchase 330,000.00 Par Value of WI Treasure Sec .250% 30 Sep 2023 @ 99.95% Paid Accrued Interest of $9.07	330,000.00	329,845.31	329,845.31	
October 4, 2021 October 6, 2021	Purchase 15,000.00 Par Value of Level 3 Financing Inc 3.4% 01 Mar 2027 @ 105.52% Paid Accrued Interest of $49.58	15,000.00	15,828.45	15,828.45	
October 6, 2021 October 7, 2021	Purchase 75,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 99.50% Paid Accrued Interest of $12.62	75,000.00	74,625.00	74,625.00	
October 7, 2021 October 12, 2021	Purchase 79.00 Shares of Kilroy Realty Corp @ $69.2952, Paid $3.95 Broker Commission	79.00	5,478.27	5,478.27	
October 8, 2021 October 13, 2021	Purchase 62.00 Shares of Hudson Pacific Properties Inc @ $27.0685, Paid $2.48 Broker Commission	62.00	1,680.73	1,680.73	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
October 11, 2021 October 13, 2021	Purchase 26.00 Shares of Mack-Cali Realty Corp @ $17.7828, Paid $0.78 Broker Commission	26.00	463.13	463.13	
October 12, 2021 October 14, 2021	Purchase 60.00 Shares of Hudson Pacific Properties Inc @ $27.1895, Paid $2.40 Broker Commission	60.00	1,633.77	1,633.77	
October 13, 2021 October 15, 2021	Purchase 52.00 Shares of Mack-Cali Realty Corp @ $18.0126, Paid $1.56 Broker Commission	52.00	938.22	938.22	
October 14, 2021 October 18, 2021	Purchase 6.00 Shares of Equinix Inc @ $769.7352, Paid $0.30 Broker Commission	6.00	4,618.71	4,618.71	
October 14, 2021 October 19, 2021	Purchase 20,000.00 Par Value of Morgan Stanley 1.164% 21 Oct 2025 @ 100.00%	20,000.00	20,000.00	20,000.00	
October 18, 2021 October 19, 2021	Purchase 50,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 98.60% Paid Accrued Interest of $22.84	50,000.00	49,300.78	49,300.78	
October 18, 2021 October 20, 2021	Purchase 440.00 Shares of Healthpeak Properties Inc @ $34.59, Paid $22.00 Broker Commission	440.00	15,241.60	15,241.60	
October 19, 2021 October 21, 2021	Purchase 115.00 Shares of Healthpeak Properties Inc @ $34.4325, Paid $5.75 Broker Commission	115.00	3,965.49	3,965.49	
October 19, 2021 October 21, 2021	Purchase 39.00 Shares of Kilroy Realty Corp @ $68.4835, Paid $1.95 Broker Commission	39.00	2,672.81	2,672.81	
October 21, 2021 October 25, 2021	Purchase 41.00 Shares of Medical Properties Trust Inc @ $20.775, Paid $1.64 Broker Commission	41.00	853.42	853.42	
October 25, 2021 October 27, 2021	Purchase 25,000.00 Par Value of Willis North America Inc 2.95% 15 Sep 2029 @ 103.09% Paid Accrued Interest of $86.04	25,000.00	25,771.25	25,771.25	
October 25, 2021 October 27, 2021	Purchase 49.00 Shares of Mack-Cali Realty Corp @ $18.495, Paid $1.47 Broker Commission	49.00	907.73	907.73	
October 27, 2021 October 29, 2021	Purchase 145.00 Shares of Mack-Cali Realty Corp @ $18.3648, Paid $4.35 Broker Commission	145.00	2,667.25	2,667.25	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
October 28, 2021 November 1, 2021	Purchase 215,000.00 Par Value of Wi Treasury Sec 1.125% 31 Oct 2026 @ 99.75% Paid Accrued Interest of $6.68	215,000.00	214,462.50	214,462.50	
October 28, 2021 November 1, 2021	Purchase 20.00 Shares of AvalonBay Communities Inc @ $238.9905, Paid $1.00 Broker Commission	20.00	4,780.81	4,780.81	
October 28, 2021 November 1, 2021	Purchase 88.00 Shares of Mack-Cali Realty Corp @ $18.4942, Paid $2.64 Broker Commission	88.00	1,630.13	1,630.13	
October 28, 2021 November 1, 2021	Purchase 60.00 Shares of Kilroy Realty Corp @ $68.0145, Paid $3.00 Broker Commission	60.00	4,083.87	4,083.87	
October 29, 2021 November 2, 2021	Purchase 35,000.00 Par Value of United States Treasury Note/Bond 1.125% 31 Oct 2026 @ 99.70% Paid Accrued Interest of $2.18	35,000.00	34,894.73	34,894.73	
October 29, 2021 November 2, 2021	Purchase 64.00 Shares of RPT Realty @ $13.304, Paid $1.92 Broker Commission	64.00	853.38	853.38	
October 29, 2021 November 2, 2021	Purchase 51.00 Shares of Healthpeak Properties Inc @ $35.5496, Paid $2.55 Broker Commission	51.00	1,815.58	1,815.58	
November 1, 2021 November 3, 2021	Purchase 30.00 Shares of American Tower Corp @ $281.7021, Paid $1.50 Broker Commission	30.00	8,452.56	8,452.56	
November 11, 2021 November 15, 2021	Purchase 200.00 Shares of Apple Hospitality REIT Inc @ $15.9958, Paid $6.00 Broker Commission	200.00	3,205.16	3,205.16	
November 12, 2021 November 15, 2021	Purchase 180,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 99.00%	180,000.00	178,200.00	178,200.00	
November 15, 2021 November 16, 2021	Purchase 125,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 97.62% Paid Accrued Interest of $6.47	125,000.00	122,019.73	122,019.73	
November 16, 2021 November 18, 2021	Purchase 7.00 Shares of Public Storage @ $328.282, Paid $0.35 Broker Commission	7.00	2,298.32	2,298.32	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
November 18, 2021 November 22, 2021	Purchase 60.00 Shares of First Industrial Realty Trust Inc @ $61.1284, Paid $3.00 Broker Commission	60.00	3,670.70	3,670.70	
November 29, 2021 December 1, 2021	Purchase 15,000.00 Par Value of Aercap Ireland Cap/Globa 3.3% 30 Jan 2032 @ 100.35% Paid Accrued Interest of $44.00	15,000.00	15,052.50	15,052.50	
November 29, 2021 December 1, 2021	Purchase 5,000.00 Par Value of American Transmission Systems Inc 2.65% 15 Jan 2032 @ 99.72%	5,000.00	4,986.20	4,986.20	
November 30, 2021 December 2, 2021	Purchase 5,000.00 Par Value of Bank of America Corp Variable 2.087% 14 Jun 2029 @ 98.67% Paid Accrued Interest of $48.70	5,000.00	4,933.60	4,933.60	
December 2, 2021 December 6, 2021	Purchase 18,000.00 Par Value of Shell International Finance BV 4.55% 12 Aug 2043 @ 124.95% Paid Accrued Interest of $259.35	18,000.00	22,490.10	22,490.10	
December 6, 2021 December 8, 2021	Purchase 13.00 Shares of Public Storage @ $339.6224, Paid $0.65 Broker Commission	13.00	4,415.74	4,415.74	
December 7, 2021 December 9, 2021	Purchase 10.00 Shares of Public Storage @ $340.1171, Paid $0.50 Broker Commission	10.00	3,401.67	3,401.67	
December 8, 2021 December 10, 2021	Purchase 958.00 Shares of Four Corners Property Trust Inc @ $28.18, Paid $38.32 Broker Commission	958.00	27,034.76	27,034.76	
December 9, 2021 December 13, 2021	Purchase 77.00 Shares of Four Corners Property Trust Inc @ $28.4401, Paid $3.08 Broker Commission	77.00	2,192.97	2,192.97	
December 10, 2021 December 14, 2021	Purchase 19.00 Shares of Four Corners Property Trust Inc @ $28.1328, Paid $0.76 Broker Commission	19.00	535.28	535.28	
December 13, 2021 December 15, 2021	Purchase 263.00 Shares of VICI Properties Inc @ $28.295, Paid $10.52 Broker Commission	263.00	7,452.11	7,452.11	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
December 14, 2021 December 16, 2021	Purchase 109.00 Shares of VICI Properties Inc @ $27.7644, Paid $4.36 Broker Commission	109.00	3,030.68	3,030.68	
December 22, 2021 December 27, 2021	Purchase 32.00 Shares of Mid-America Apartment Communities Inc @ $222.0054, Paid $1.60 Broker Commission	32.00	7,105.77	7,105.77	
December 23, 2021 December 28, 2021	Purchase 8.00 Shares of Alexandria Real Estate Equities Inc @ $217.7391, Paid $0.40 Broker Commission	8.00	1,742.31	1,742.31	
December 27, 2021 December 29, 2021	Purchase 25,000.00 Par Value of Bayer US Finance II LLC 2.85% 15 Apr 2025 @ 102.30% Paid Accrued Interest of $146.46	25,000.00	25,574.75	25,574.75	
December 28, 2021 December 30, 2021	Purchase 38.00 Shares of Mid-America Apartment Communities Inc @ $225.2732, Paid $1.90 Broker Commission	38.00	8,562.28	8,562.28	
December 31, 2021 January 4, 2022	Purchase 15.00 Shares of Four Corners Property Trust Inc @ $29.6007, Paid $0.60 Broker Commission	15.00	444.61	444.61	
January 6, 2022 January 10, 2022	Purchase 30,000.00 Par Value of Bayer US Finance II LLC 4.4% 15 Jul 2044 @ 110.24% Paid Accrued Interest of $641.67	30,000.00	33,073.20	33,073.20	
January 10, 2022 January 12, 2022	Purchase 45.00 Shares of Duke Realty Corp @ $60.1204, Paid $2.25 Broker Commission	45.00	2,707.67	2,707.67	
January 13, 2022 January 18, 2022	Purchase 64.00 Shares of Mid-America Apartment Communities Inc @ $219.0739, Paid $3.20 Broker Commission	64.00	14,023.93	14,023.93	
January 14, 2022 January 19, 2022	Purchase 420.00 Shares of Spirit Realty Capital Inc @ $47.60	420.00	19,992.00	19,992.00	
January 18, 2022 January 20, 2022	Purchase 13.00 Shares of Simon Property Group Inc @ $153.6053, Paid $0.65 Broker Commission	13.00	1,997.52	1,997.52	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
January 19, 2022 January 21, 2022	Purchase 25.00 Shares of SBA Communications Corp @ $322.2318, Paid $1.25 Broker Commission	25.00	8,057.05	8,057.05	
January 19, 2022 January 21, 2022	Purchase 80.00 Shares of Outfront Media Inc @ $24.9194, Paid $3.20 Broker Commission	80.00	1,996.75	1,996.75	
January 19, 2022 January 21, 2022	Purchase 10.00 Shares of Spirit Realty Capital Inc @ $48.5371, Paid $0.50 Broker Commission	10.00	485.87	485.87	
January 19, 2022 January 24, 2022	Purchase 15,000.00 Par Value of Morgan Stanley Variable 2.943% 21 Jan 2033 @ 100.00%	15,000.00	15,000.00	15,000.00	
January 20, 2022 January 24, 2022	Purchase 19.00 Shares of Apple Hospitality REIT Inc @ $16.5915, Paid $0.57 Broker Commission	19.00	315.81	315.81	
January 21, 2022 January 25, 2022	Purchase 170.00 Shares of American Homes 4 Rent @ $39.3537, Paid $8.50 Broker Commission	170.00	6,698.63	6,698.63	
January 24, 2022 January 26, 2022	Purchase 70.00 Shares of Phillips Edison & Co Inc @ $31.0755, Paid $3.50 Broker Commission	70.00	2,178.79	2,178.79	
January 25, 2022 January 27, 2022	Purchase 50.00 Shares of Simon Property Group Inc @ $147.4571, Paid $2.50 Broker Commission	50.00	7,375.36	7,375.36	
January 25, 2022 January 27, 2022	Purchase 26.00 Shares of Agree Realty Corp @ $64.7399, Paid $1.30 Broker Commission	26.00	1,684.54	1,684.54	
January 26, 2022 January 28, 2022	Purchase 100.00 Shares of Outfront Media Inc @ $23.9996, Paid $4.00 Broker Commission	100.00	2,403.96	2,403.96	
January 27, 2022 January 31, 2022	Purchase 44.00 Shares of Phillips Edison & Co Inc @ $30.9229, Paid $2.20 Broker Commission	44.00	1,362.81	1,362.81	
January 27, 2022 January 31, 2022	Purchase 22.00 Shares of Life Storage Inc @ $130.2003, Paid $1.10 Broker Commission	22.00	2,865.51	2,865.51	
January 31, 2022 February 2, 2022	Purchase 67.00 Shares of Alexandria Real Estate Equities Inc @ $193.0564, Paid $3.35 Broker Commission	67.00	12,938.13	12,938.13	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
February 2, 2022 February 4, 2022	Purchase 55.00 Shares of Alexandria Real Estate Equities Inc @ $197.3471, Paid $2.75 Broker Commission	55.00	10,856.84	10,856.84	
February 7, 2022 February 9, 2022	Purchase 80.00 Shares of Digital Realty Trust Inc @ $146.0619, Paid $4.00 Broker Commission	80.00	11,688.95	11,688.95	
December 15, 2021 February 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.875 %	100,000.00	101,875.00	101,875.00	
February 10, 2022 February 14, 2022	Purchase 5,000.00 Par Value of Morgan Stanley Variable 2.511% 20 Oct 2032 @ 94.13% Paid Accrued Interest of $40.11	5,000.00	4,706.55	4,706.55	
December 15, 2021 February 14, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.875 %	100,000.00	101,875.00	101,875.00	
February 9, 2022 February 14, 2022	Purchase 25,000.00 Par Value of Starbucks Corp 3% 14 Feb 2032 @ 99.81%	25,000.00	24,952.75	24,952.75	
December 15, 2021 February 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @101.875 %	100,000.00	101,875.00	101,875.00	
December 6, 2021 February 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/52 @99.453125 %	150,000.00	149,179.69	149,179.69	
February 11, 2022 February 15, 2022	Purchase 15,000.00 Par Value of JPMorgan Chase & Co Variable 2.58% 22 Apr 2032 @ 95.04% Paid Accrued Interest of $121.48	15,000.00	14,255.25	14,255.25	
February 11, 2022 February 15, 2022	Purchase 5,000.00 Par Value of Citigroup Inc 3.057% 25 Jan 2033 @ 98.51% Paid Accrued Interest of $8.49	5,000.00	4,925.60	4,925.60	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
February 14, 2022 February 16, 2022	Purchase 42.00 Shares of Healthcare Trust of America Inc @ $30.785, Paid $2.10 Broker Commission	42.00	1,295.07	1,295.07	
February 14, 2022 February 16, 2022	Purchase 61.00 Shares of American Homes 4 Rent @ $38.5994, Paid $3.05 Broker Commission	61.00	2,357.61	2,357.61	
February 18, 2022 February 22, 2022	Purchase 5,000.00 Par Value of Amgen Inc 3.35% 22 Feb 2032 @ 100.71%	5,000.00	5,035.35	5,035.35	
February 18, 2022 February 23, 2022	Purchase 86.00 Shares of RPT Realty @ $12.9764, Paid $2.58 Broker Commission	86.00	1,118.55	1,118.55	
February 22, 2022 February 24, 2022	Purchase 2.00 Shares of RPT Realty @ $12.8791, Paid $0.06 Broker Commission	2.00	25.82	25.82	
March 1, 2022 March 3, 2022	Purchase 22.00 Shares of RPT Realty @ $12.6838, Paid $0.66 Broker Commission	22.00	279.70	279.70	
March 1, 2022 March 3, 2022	Purchase 42.00 Shares of Healthpeak Properties Inc @ $30.9336, Paid $2.10 Broker Commission	42.00	1,301.31	1,301.31	
March 1, 2022 March 3, 2022	Purchase 35,000.00 Par Value of Capital One Financial Corp Variable 3.273% 01 Mar 2030 @ 100.00%	35,000.00	35,000.00	35,000.00	
March 3, 2022 March 7, 2022	Purchase 256.00 Shares of Sunstone Hotel Investors Inc @ $10.4919, Paid $7.68 Broker Commission	256.00	2,693.61	2,693.61	
March 2, 2022 March 8, 2022	Purchase 15,000.00 Par Value of Athene Global Funding 3.205% 08 Mar 2027 @ 100.00%	15,000.00	15,000.00	15,000.00	
January 26, 2022 March 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.76953125 %	100,000.00	99,769.53	99,769.53	
January 26, 2022 March 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.76953125 %	100,000.00	99,769.53	99,769.53	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
January 26, 2022 March 14, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.76953125 %	100,000.00	99,769.53	99,769.53	
March 8, 2022 March 15, 2022	Purchase 25,000.00 Par Value of Commonwealth Edison Co 3.85% 15 Mar 2052 @ 99.82%	25,000.00	24,955.75	24,955.75	
March 14, 2022 March 15, 2022	Purchase 65,000.00 Par Value of United States Treasury Note/Bond 1.875% 28 Feb 2027 @ 99.27% Paid Accrued Interest of $49.68	65,000.00	64,522.66	64,522.66	
March 15, 2022 March 17, 2022	Purchase 20.00 Shares of Realty Income Corp @ $65.089, Paid $1.00 Broker Commission	20.00	1,302.78	1,302.78	
March 21, 2022 March 23, 2022	Purchase 60,000.00 Par Value of Humana Inc 3.7% 23 Mar 2029 @ 99.87%	60,000.00	59,923.20	59,923.20	
March 22, 2022 March 24, 2022	Purchase 7.00 Shares of Mid-America Apartment Communities Inc @ $205.2027, Paid $0.35 Broker Commission	7.00	1,436.77	1,436.77	
March 28, 2022 March 30, 2022	Purchase 119.00 Shares of Park Hotels & Resorts Inc @ $19.1671, Paid $3.57 Broker Commission	119.00	2,284.45	2,284.45	
March 29, 2022 March 31, 2022	Purchase 81.00 Shares of Park Hotels & Resorts Inc @ $20.0047, Paid $3.24 Broker Commission	81.00	1,623.62	1,623.62	
March 29, 2022 March 31, 2022	Purchase 20.00 Shares of First Industrial Realty Trust Inc @ $63.1323, Paid $1.00 Broker Commission	20.00	1,263.65	1,263.65	
April 1, 2022 April 4, 2022	Purchase 55,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 Mar 2027 @ 99.78% Paid Accrued Interest of $15.03	55,000.00	54,879.69	54,879.69	
April 4, 2022 April 6, 2022	Purchase 110.00 Shares of Digital Realty Trust Inc @ $146.1481, Paid $5.50 Broker Commission	110.00	16,081.79	16,081.79	
April 4, 2022 April 6, 2022	Purchase 18.00 Shares of Lamar Advertising Co @ $117.52, Paid $0.90 Broker Commission	18.00	2,116.26	2,116.26	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
April 6, 2022 April 8, 2022	Purchase 10.00 Shares of Lamar Advertising Co @ $116.2343, Paid $0.50 Broker Commission	10.00	1,162.84	1,162.84	
February 25, 2022 April 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.51953125 %	75,000.00	73,139.65	73,139.65	
March 2, 2022 April 13, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @98.53515625 %	25,000.00	24,633.79	24,633.79	
February 25, 2022 April 13, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.51953125 %	75,000.00	73,139.65	73,139.65	
March 2, 2022 April 13, 2022	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @98.53515625 %	25,000.00	24,633.79	24,633.79	
February 25, 2022 April 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.51953125 %	75,000.00	73,139.65	73,139.65	
March 2, 2022 April 13, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @98.53515625 %	25,000.00	24,633.79	24,633.79	
April 18, 2022 April 20, 2022	Purchase 50.00 Shares of Extra Space Storage Inc @ $213.4628, Paid $2.50 Broker Commission	50.00	10,675.64	10,675.64	
April 18, 2022 April 20, 2022	Purchase 15,000.00 Par Value of Morgan Stanley Variable 5.297% 20 Apr 2037 @ 100.00%	15,000.00	15,000.00	15,000.00	
April 19, 2022 April 21, 2022	Purchase 9.00 Shares of First Industrial Realty Trust Inc @ $63.6071, Paid $0.45 Broker Commission	9.00	572.91	572.91	
April 19, 2022 April 21, 2022	Purchase 22.00 Shares of Veris Residential Inc @ $16.6743, Paid $0.66 Broker Commission	22.00	367.49	367.49	
April 19, 2022 April 21, 2022	Purchase 16.00 Shares of CareTrust REIT Inc @ $16.9787, Paid $0.48 Broker Commission	16.00	272.14	272.14	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
April 22, 2022 April 25, 2022	Purchase 100,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 Feb 2042 @ 89.00% Paid Accrued Interest of $452.69	100,000.00	89,000.00	89,000.00	
April 25, 2022 April 26, 2022	Purchase 30,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 Feb 2042 @ 89.94% Paid Accrued Interest of $137.78	30,000.00	26,981.25	26,981.25	
April 25, 2022 April 27, 2022	Purchase 60.00 Shares of Digital Realty Trust Inc @ $150.9952, Paid $3.00 Broker Commission	60.00	9,062.71	9,062.71	
April 27, 2022 April 29, 2022	Purchase 96.00 Shares of Empire State Realty Trust Inc @ $8.5012, Paid $1.92 Broker Commission	96.00	818.04	818.04	
April 27, 2022 April 29, 2022	Purchase 34.00 Shares of Sabra Health Care REIT Inc @ $11.8261, Paid $1.02 Broker Commission	34.00	403.11	403.11	
April 21, 2022 May 2, 2022	Purchase 130,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 30 Apr 2027 USD @ 99.42% Paid Accrued Interest of $20.31	130,000.00	129,251.15	129,251.15	
April 21, 2022 May 2, 2022	Purchase 130,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 30 Apr 2027 USD @ 98.85% Paid Accrued Interest of $19.43	130,000.00	128,502.61	128,502.61	
April 22, 2022 May 2, 2022	Purchase 90,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 30 Apr 2027 USD @ 99.02% Paid Accrued Interest of $13.45	90,000.00	89,115.88	89,115.88	
April 28, 2022 May 2, 2022	Purchase 19.00 Shares of CareTrust REIT Inc @ $16.7213, Paid $0.57 Broker Commission	19.00	318.27	318.27	
April 21, 2022 May 2, 2022	Reversal of Purchase 130,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 30 Apr 2027 USD @ 99.42% Paid Accrued Interest of $20.31	130,000.00	129,251.15	129,251.15	
April 29, 2022 May 3, 2022	Purchase 21.00 Shares of CareTrust REIT Inc @ $16.2131, Paid $0.63 Broker Commission	21.00	341.11	341.11	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 2, 2022 May 4, 2022	Purchase 20.00 Shares of Duke Realty Corp @ $52.9323, Paid $1.00 Broker Commission	20.00	1,059.65	1,059.65	
May 3, 2022 May 5, 2022	Purchase 92.00 Shares of Sabra Health Care REIT Inc @ $12.27, Paid $2.76 Broker Commission	92.00	1,131.60	1,131.60	
May 3, 2022 May 5, 2022	Purchase 24.00 Shares of Federal Realty Investment Trust @ $118.2672, Paid $1.20 Broker Commission	24.00	2,839.61	2,839.61	
May 3, 2022 May 5, 2022	Purchase 43.00 Shares of Urban Edge Properties @ $18.7603, Paid $1.29 Broker Commission	43.00	807.98	807.98	
May 4, 2022 May 6, 2022	Purchase 39.00 Shares of Urban Edge Properties @ $19.3398, Paid $1.17 Broker Commission	39.00	755.42	755.42	
May 5, 2022 May 9, 2022	Purchase 5,000.00 Par Value of Vici Properties / Note 5.75% 01 Feb 2027 @ 100.25% Paid Accrued Interest of $78.26	5,000.00	5,012.50	5,012.50	
May 5, 2022 May 9, 2022	Purchase 49.00 Shares of Urban Edge Properties @ $19.001, Paid $1.47 Broker Commission	49.00	932.52	932.52	
May 5, 2022 May 9, 2022	Purchase 10,000.00 Par Value of VICI Properties LP / VICI Note Co Inc 4.5% 01 Sep 2026 @ 95.75% Paid Accrued Interest of $85.00	10,000.00	9,575.00	9,575.00	
May 9, 2022 May 11, 2022	Purchase 11.00 Shares of Sun Communities Inc @ $157.8128, Paid $0.55 Broker Commission	11.00	1,736.49	1,736.49	
May 9, 2022 May 11, 2022	Purchase 46.00 Shares of CareTrust REIT Inc @ $16.609, Paid $1.38 Broker Commission	46.00	765.39	765.39	
May 9, 2022 May 11, 2022	Purchase 3.00 Shares of Life Storage Inc @ $111.4787, Paid $0.15 Broker Commission	3.00	334.59	334.59	
April 28, 2022 May 12, 2022	Purchase 150,000.00 Par Value 147,496.17 Current Face of Fannie Mae Pool FN BQ6913 2% 01 Dec 2051 @88.66796875 % Paid Accrued Interest of $90.14	147,496.17	130,781.85	130,781.85	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
April 28, 2022 May 12, 2022	Purchase 150,000.00 Par Value 146,895.23 Current Face of Fannie Mae Pool FN BQ6913 2% 01 Dec 2051 @88.66796875 % Paid Accrued Interest of $89.77	146,895.23	130,249.02	130,249.02	
April 28, 2022 May 12, 2022	Reversal of Purchase 150,000.00 Par Value 147,496.17 Current Face of Fannie Mae Pool FN BQ6913 2% 01 Dec 2051 @88.66796875 % Paid Accrued Interest of $90.14	147,496.17	130,781.85	130,781.85	
May 13, 2022 May 17, 2022	Purchase 5,000.00 Par Value of VICI Properties LP / VICI Note Co Inc 3.875% 15 Feb 2029 @ 88.00% Paid Accrued Interest of $49.51	5,000.00	4,400.00	4,400.00	
May 16, 2022 May 18, 2022	Purchase 51.00 Shares of Ventas Inc @ $55.5987, Paid $2.55 Broker Commission	51.00	2,838.08	2,838.08	
May 16, 2022 May 18, 2022	Purchase 19.00 Shares of Broadstone Net Lease Inc @ $20.3392, Paid $0.76 Broker Commission	19.00	387.20	387.20	
May 17, 2022 May 19, 2022	Purchase 19.00 Shares of RPT Realty @ $12.8187, Paid $0.57 Broker Commission	19.00	244.13	244.13	
May 19, 2022 May 23, 2022	Purchase 25,000.00 Par Value of Morgan Stanley Variable 1.928% 28 Apr 2032 @ 80.51% Paid Accrued Interest of $33.47	25,000.00	20,128.50	20,128.50	
May 23, 2022 May 25, 2022	Purchase 90.00 Shares of Apple Hospitality REIT Inc @ $15.5894, Paid $2.70 Broker Commission	90.00	1,405.75	1,405.75	
May 25, 2022 May 27, 2022	Purchase 50.00 Shares of EastGroup Properties Inc @ $156.7019, Paid $2.50 Broker Commission	50.00	7,837.60	7,837.60	
June 13, 2022 June 15, 2022	Purchase 380,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 Jun 2025 @ 98.13%	380,000.00	372,875.00	372,875.00	
June 17, 2022 June 21, 2022	Purchase 50,000.00 Par Value of United States Treasury Note/Bond 2.5% 30 Apr 2024 @ 98.78% Paid Accrued Interest of $176.63	50,000.00	49,390.32	49,390.32	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 23, 2022 June 27, 2022	Purchase 36.00 Shares of Realty Income Corp @ $67.9434, Paid $1.80 Broker Commission	36.00	2,447.76	2,447.76	
June 28, 2022 June 30, 2022	Purchase 50,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 30 Jun 2027 USD 'AA-2027' @ 100.00%	50,000.00	50,000.00	50,000.00	
June 28, 2022 June 30, 2022	Purchase 31.00 Shares of Realty Income Corp @ $69.1615, Paid $1.55 Broker Commission	31.00	2,145.56	2,145.56	
June 28, 2022 June 30, 2022	Purchase 300.00 Shares of Medical Properties Trust Inc @ $15.557, Paid $9.00 Broker Commission	300.00	4,676.10	4,676.10	
Total Purchases			**$5,926,788.60**	**$5,926,788.60**	**$0.00**
Sales					
June 29, 2021 July 1, 2021	Sale 5,000.00 Par Value of Energy Transfer LP 5% 15 May 2050 @ 115.44% Received Accrued Interest of $31.94	5,000.00	5,771.95	4,492.24	1,279.71
June 29, 2021 July 1, 2021	Sale 26.00 Shares of Federal Realty Investment Trust @ $117.7159, Paid $0.02 SEC Fee, $1.30 Broker Commission	26.00	3,059.29	2,431.78	627.51
July 1, 2021 July 2, 2021	Sale 120,000.00 Par Value of United States Treasury Note/Bond .75% 30 Apr 2026 @ 99.48% Received Accrued Interest of $154.08	120,000.00	119,381.25	119,471.79	-90.54
July 6, 2021 July 8, 2021	Sale 6.00 Shares of American Assets Tr Inc Com @ $37.5312, Paid $0.30 Broker Commission, $0.01 SEC Fee	6.00	224.88	151.87	73.01
July 6, 2021 July 8, 2021	Sale 58.00 Shares of Broadstone Net Lease Inc @ $24.2481, Paid $0.01 SEC Fee, $2.32 Broker Commission	58.00	1,404.06	1,063.46	340.60
July 8, 2021 July 12, 2021	Sale 187.00 Shares of Empire State Realty Trust Inc @ $11.7817, Paid $0.02 SEC Fee, $5.61 Broker Commission	187.00	2,197.55	2,505.49	-307.94

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
July 8, 2021 July 12, 2021	Sale 70.00 Shares of VEREIT Inc @ $46.8076, Paid $3.50 Broker Commission, $0.02 SEC Fee	70.00	3,273.01	2,493.27	779.74
July 13, 2021 July 14, 2021	Sale 775,000.00 Par Value of United States Treasury Note/Bond .125% 30 Apr 2023 @ 99.81% Received Accrued Interest of $197.44	775,000.00	773,546.88	774,365.80	-818.92
July 13, 2021 July 15, 2021	Sale 131.00 Shares of VEREIT Inc @ $47.337, Paid $6.55 Broker Commission, $0.04 SEC Fee	131.00	6,194.56	4,665.97	1,528.59
July 13, 2021 July 15, 2021	Sale 60.00 Shares of Cousins Properties Inc @ $38.1736, Paid $3.00 Broker Commission, $0.02 SEC Fee	60.00	2,287.40	2,015.09	272.31
July 14, 2021 July 16, 2021	Sale 24.00 Shares of American Assets Tr Inc Com @ $37.2398, Paid $0.01 SEC Fee, $1.20 Broker Commission	24.00	892.55	607.48	285.07
July 14, 2021 July 16, 2021	Sale 49.00 Shares of Ryman Hospitality Properties Inc @ $78.9447, Paid $0.02 SEC Fee, $2.45 Broker Commission	49.00	3,865.82	2,703.63	1,162.19
July 15, 2021 July 19, 2021	Sale 26.00 Shares of Regency Centers Corp @ $64.7562, Paid $0.01 SEC Fee, $1.30 Broker Commission	26.00	1,682.35	1,154.65	527.70
July 15, 2021 July 19, 2021	Sale 24.00 Shares of American Assets Tr Inc Com @ $37.2026, Paid $0.01 SEC Fee, $1.20 Broker Commission	24.00	891.65	607.48	284.17
July 20, 2021 July 22, 2021	Sale 45.00 Shares of Regency Centers Corp @ $64.523, Paid $2.25 Broker Commission, $0.02 SEC Fee	45.00	2,901.27	1,998.43	902.84
July 23, 2021 July 26, 2021	Sale 65,000.00 Par Value of United States Treasury Note/Bond .75% 30 Apr 2026 @ 100.17% Received Accrued Interest of $115.25	65,000.00	65,108.08	64,713.88	394.20
July 27, 2021 July 29, 2021	Sale 160.00 Shares of VEREIT Inc @ $49.4098, Paid $0.05 SEC Fee, $8.00 Broker Commission	160.00	7,897.52	5,698.91	2,198.61

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
July 30, 2021 August 3, 2021	Sale 42.00 Shares of WP Carey Inc @ $81.1674, Paid $2.10 Broker Commission, $0.02 SEC Fee	42.00	3,406.91	3,276.00	130.91
August 5, 2021 August 9, 2021	Sale 104.00 Shares of SITE Centers Corp @ $15.7997, Paid $0.01 SEC Fee, $3.12 Broker Commission	104.00	1,640.04	1,563.33	76.71
August 10, 2021 August 12, 2021	Sale 74.00 Shares of SITE Centers Corp @ $15.664, Paid $0.01 SEC Fee, $2.22 Broker Commission	74.00	1,156.91	1,112.37	44.54
August 13, 2021 August 16, 2021	Sale 80,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 May 2051 @ 108.64% Received Accrued Interest of $480.16	80,000.00	86,912.58	83,108.57	3,804.01
August 19, 2021 August 20, 2021	Sale 20,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2041 @ 101.66% Received Accrued Interest of $5.10	20,000.00	20,331.25	19,630.82	700.43
August 19, 2021 August 23, 2021	Sale 12.00 Shares of Regency Centers Corp @ $64.0986, Paid $0.01 SEC Fee, $0.60 Broker Commission	12.00	768.57	532.91	235.66
August 23, 2021 August 25, 2021	Sale 90.00 Shares of Life Storage Inc @ $121.1938, Paid $0.06 SEC Fee, $4.50 Broker Commission	90.00	10,902.88	6,212.34	4,690.54
August 25, 2021 August 26, 2021	Sale 105,000.00 Par Value of United States Treas Nts 0.125% 31 May 2023 @ 99.85% Received Accrued Interest of $31.20	105,000.00	104,840.04	104,932.66	-92.62
August 26, 2021 August 27, 2021	Sale 255,000.00 Par Value of United States Treasury Note/Bond .625% 31 Jul 2026 @ 99.00% Received Accrued Interest of $116.93	255,000.00	252,450.00	253,527.33	-1,077.33
August 26, 2021 August 27, 2021	Sale 130,000.00 Par Value of United States Treasury Note/Bond .625% 31 Jul 2026 @ 99.00% Received Accrued Interest of $59.61	130,000.00	128,700.00	129,249.24	-549.24
September 8, 2021 September 10, 2021	Sale 106.00 Shares of Broadstone Net Lease Inc @ $27.5934, Paid $4.24 Broker Commission, $0.02 SEC Fee	106.00	2,920.64	1,943.56	977.08

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
September 9, 2021 September 13, 2021	Sale 28.00 Shares of Broadstone Net Lease Inc @ $26.8436, Paid $0.01 SEC Fee, $1.12 Broker Commission	28.00	750.49	513.39	237.10
September 14, 2021 September 16, 2021	Sale 25.00 Shares of Park Hotels & Resorts Inc @ $19.0738, Paid $0.01 SEC Fee, $0.75 Broker Commission	25.00	476.09	520.88	-44.79
September 22, 2021 September 24, 2021	Sale 80.00 Shares of Apple Hospitality REIT Inc @ $16.0514, Paid $0.01 SEC Fee, $2.40 Broker Commission	80.00	1,281.70	853.39	428.31
September 22, 2021 September 24, 2021	Sale 32.00 Shares of Retail Properties of America Inc @ $12.9694, Paid $0.01 SEC Fee, $0.96 Broker Commission	32.00	414.05	319.22	94.83
September 23, 2021 September 27, 2021	Sale 135.00 Shares of Retail Properties of America Inc @ $13.0224, Paid $4.05 Broker Commission, $0.01 SEC Fee	135.00	1,753.96	1,346.69	407.27
September 24, 2021 September 27, 2021	Sale 130,000.00 Par Value of United States Treasury Note/Bond .625% 31 Jul 2026 @ 98.48% Received Accrued Interest of $128.06	130,000.00	128,024.94	129,249.23	-1,224.29
September 24, 2021 September 28, 2021	Sale 49.00 Shares of Retail Properties of America Inc @ $12.8584, Paid $1.47 Broker Commission, $0.01 SEC Fee	49.00	628.58	488.79	139.79
September 28, 2021 September 30, 2021	Sale 34.00 Shares of Broadstone Net Lease Inc @ $24.9617, Paid $1.36 Broker Commission, $0.01 SEC Fee	34.00	847.33	623.41	223.92
September 30, 2021 October 4, 2021	Sale 75.00 Shares of Broadstone Net Lease Inc @ $24.86, Paid $0.01 SEC Fee, $3.00 Broker Commission	75.00	1,861.49	1,375.16	486.33
September 30, 2021 October 4, 2021	Sale 118.00 Shares of Apple Hospitality REIT Inc @ $15.7366, Paid $0.01 SEC Fee, $3.54 Broker Commission	118.00	1,853.37	1,258.75	594.62

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
October 1, 2021 October 4, 2021	Sale 345,000.00 Par Value of United States Treasury Note/Bond .125% 31 Aug 2023 @ 99.76% Received Accrued Interest of $40.50	345,000.00	344,182.77	344,210.50	-27.73
October 1, 2021 October 5, 2021	Sale 47.00 Shares of Broadstone Net Lease Inc @ $25.4945, Paid $1.88 Broker Commission, $0.01 SEC Fee	47.00	1,196.35	861.76	334.59
October 6, 2021 October 7, 2021	Sale 75,000.00 Par Value of United States Treasury Note/Bond .75% 31 Aug 2026 @ 98.97% Received Accrued Interest of $57.49	75,000.00	74,225.01	74,734.16	-509.15
October 8, 2021 October 13, 2021	Sale 48.00 Shares of Retail Properties of America Inc @ $13.5357, Paid $0.01 SEC Fee, $1.44 Broker Commission	48.00	648.26	478.82	169.44
October 12, 2021 October 14, 2021	Sale 41.00 Shares of VICI Properties Inc @ $29.638, Paid $1.64 Broker Commission, $0.01 SEC Fee	41.00	1,213.51	1,206.50	7.01
October 12, 2021 October 14, 2021	Sale 10.00 Shares of Extra Space Storage Inc @ $176.6209, Paid $0.50 Broker Commission, $0.01 SEC Fee	10.00	1,765.70	1,071.97	693.73
October 12, 2021 October 14, 2021	Sale 31.00 Shares of Broadstone Net Lease Inc @ $25.4835, Paid $1.24 Broker Commission, $0.01 SEC Fee	31.00	788.74	568.40	220.34
October 14, 2021 October 18, 2021	Sale 5,000.00 Par Value of Morgan Stanley 1.512% 20 Jul 2027 @ 98.92% Received Accrued Interest of $18.48	5,000.00	4,945.85	5,000.00	-54.15
October 14, 2021 October 18, 2021	Sale 33.00 Shares of Broadstone Net Lease Inc @ $25.8724, Paid $1.32 Broker Commission, $0.01 SEC Fee	33.00	852.46	605.07	247.39
October 19, 2021 October 21, 2021	Sale 26.00 Shares of Extra Space Storage Inc @ $183.7034, Paid $0.03 SEC Fee, $1.30 Broker Commission	26.00	4,774.96	2,787.12	1,987.84

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
October 20, 2021 October 22, 2021	Sale 43.00 Shares of Broadstone Net Lease Inc @ $26.0707, Paid $0.01 SEC Fee, $1.72 Broker Commission	43.00	1,119.31	788.43	330.88
October 25, 2021 October 27, 2021	Sale 158.00 Shares of VEREIT Inc @ $51.9676, Paid $7.90 Broker Commission, $0.05 SEC Fee	158.00	8,202.93	5,627.65	2,575.28
October 28, 2021 October 29, 2021	Sale 220,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 98.61% Received Accrued Interest of $153.37	220,000.00	216,949.22	218,536.32	-1,587.10
October 29, 2021 November 2, 2021	Sale 10.00 Shares of Equinix Inc @ $838.0247, Paid $0.05 SEC Fee, $0.50 Broker Commission	10.00	8,379.70	4,872.61	3,507.09
November 1, 2021 November 3, 2021	Sale 20.00 Shares of SBA Communications Corp @ $347.0945, Paid $1.00 Broker Commission, $0.04 SEC Fee	20.00	6,940.85	5,362.30	1,578.55
November 10, 2021 November 15, 2021	Sale 50.00 Shares of Welltower Inc @ $87.147, Paid $2.50 Broker Commission, $0.03 SEC Fee	50.00	4,354.82	4,026.44	328.38
November 10, 2021 November 15, 2021	Sale 41.00 Shares of Broadstone Net Lease Inc @ $26.0885, Paid $0.01 SEC Fee, $1.64 Broker Commission	41.00	1,067.98	751.76	316.22
November 11, 2021 November 15, 2021	Sale 310.00 Shares of Host Hotels & Resorts Inc @ $17.8141, Paid $9.30 Broker Commission, $0.03 SEC Fee	310.00	5,513.04	4,415.40	1,097.64
November 12, 2021 November 15, 2021	Sale 180,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 101.79% Received Accrued Interest of $900.00	180,000.00	183,220.31	179,885.85	3,334.46
November 15, 2021 November 16, 2021	Sale 125,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 100.39% Received Accrued Interest of $631.79	125,000.00	125,488.28	124,920.72	567.56
November 12, 2021 November 16, 2021	Sale 46.00 Shares of Brixmor Property Group Inc @ $24.386, Paid $1.84 Broker Commission, $0.01 SEC Fee	46.00	1,119.91	760.54	359.37

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
November 15, 2021 November 17, 2021	Sale 37.00 Shares of RPT Realty @ $13.9459, Paid $0.01 SEC Fee, $1.11 Broker Commission	37.00	514.88	483.18	31.70
November 17, 2021 November 18, 2021	Sale 50,000.00 Par Value of United States Treasury Note/Bond .125% 31 Aug 2023 @ 99.39% Received Accrued Interest of $13.64	50,000.00	49,697.27	49,885.57	-188.30
November 18, 2021 November 22, 2021	Sale 50.00 Shares of Rexford Industrial Realty Inc @ $70.864, Paid $0.02 SEC Fee, $2.50 Broker Commission	50.00	3,540.68	2,516.66	1,024.02
November 29, 2021 December 1, 2021	Sale 86.00 Shares of Welltower Inc @ $82.1734, Paid $0.04 SEC Fee, $4.30 Broker Commission	86.00	7,062.57	6,925.48	137.09
November 30, 2021 December 2, 2021	Sale 54.00 Shares of American Campus Communities Inc @ $51.8451, Paid $2.70 Broker Commission, $0.02 SEC Fee	54.00	2,796.92	2,253.16	543.76
December 2, 2021 December 6, 2021	Sale 15,000.00 Par Value of Exxon Mobil Corp 4.327% 19 Mar 2050 @ 125.29% Received Accrued Interest of $138.82	15,000.00	18,793.20	15,000.00	3,793.20
December 6, 2021 December 8, 2021	Sale 37.00 Shares of Life Storage Inc @ $137.9085, Paid $1.85 Broker Commission, $0.03 SEC Fee	37.00	5,100.73	2,553.96	2,546.77
December 7, 2021 December 9, 2021	Sale 20.00 Shares of Life Storage Inc @ $141.6487, Paid $0.02 SEC Fee, $1.00 Broker Commission	20.00	2,831.95	1,380.52	1,451.43
December 8, 2021 December 10, 2021	Sale 162.00 Shares of Park Hotels & Resorts Inc @ $19.0305, Paid $0.02 SEC Fee, $4.86 Broker Commission	162.00	3,078.06	3,375.28	-297.22
December 8, 2021 December 10, 2021	Sale 15.00 Shares of Phillips Edison & Co Inc @ $32.5897, Paid $0.75 Broker Commission, $0.01 SEC Fee	15.00	488.09	423.08	65.01
December 8, 2021 December 10, 2021	Sale 42.00 Shares of Kite Realty Group Trust @ $21.8189, Paid $0.01 SEC Fee, $1.68 Broker Commission	42.00	914.70	691.99	222.71

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
December 13, 2021 December 15, 2021	Sale 54.00 Shares of Gaming and Leisure Properties Inc @ $46.366, Paid $0.02 SEC Fee, $2.70 Broker Commission	54.00	2,501.04	2,154.77	346.27
December 14, 2021 December 16, 2021	Sale 205.00 Shares of Gaming and Leisure Properties Inc @ $45.7854, Paid $0.05 SEC Fee, $10.25 Broker Commission	205.00	9,375.71	8,180.15	1,195.56
December 17, 2021 December 21, 2021	Sale 105.00 Shares of Phillips Edison & Co Inc @ $31.6471, Paid $0.02 SEC Fee, $5.25 Broker Commission	105.00	3,317.68	2,961.53	356.15
December 21, 2021 December 23, 2021	Sale 20.00 Shares of Essex Property Trust Inc @ $339.9592, Paid $0.04 SEC Fee, $1.00 Broker Commission	20.00	6,798.14	4,813.51	1,984.63
December 22, 2021 December 27, 2021	Sale 20.00 Shares of Essex Property Trust Inc @ $344.2366, Paid $0.04 SEC Fee, $1.00 Broker Commission	20.00	6,883.69	4,813.51	2,070.18
December 23, 2021 December 28, 2021	Sale 15.00 Shares of Essex Property Trust Inc @ $343.4541, Paid $0.75 Broker Commission, $0.03 SEC Fee	15.00	5,151.03	3,610.13	1,540.90
December 28, 2021 December 30, 2021	Sale 32.00 Shares of American Campus Communities Inc @ $56.754, Paid $1.60 Broker Commission, $0.01 SEC Fee	32.00	1,814.52	1,335.21	479.31
December 28, 2021 December 30, 2021	Sale 183.00 Shares of UDR Inc @ $59.3559, Paid $9.15 Broker Commission, $0.06 SEC Fee	183.00	10,852.92	7,683.33	3,169.59
December 28, 2021 December 30, 2021	Sale 76.00 Shares of Diversified Healthcare Trust @ $2.6214, Paid $0.01 SEC Fee, $0.76 Broker Commission	76.00	198.46	404.60	-206.14
December 29, 2021 December 31, 2021	Sale 20.00 Shares of Xenia Hotels & Resorts Inc @ $17.8981, Paid $0.01 SEC Fee, $0.60 Broker Commission	20.00	357.35	336.67	20.68

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
December 29, 2021 December 31, 2021	Sale 47.00 Shares of Invitation Homes Inc @ $45.2808, Paid $2.35 Broker Commission, $0.02 SEC Fee	47.00	2,125.83	1,163.62	962.21
December 29, 2021 December 31, 2021	Sale 14.00 Shares of SBA Communications Corp @ $385.9654, Paid $0.70 Broker Commission, $0.03 SEC Fee	14.00	5,402.79	3,753.61	1,649.18
December 29, 2021 December 31, 2021	Sale 30.00 Shares of Diversified Healthcare Trust @ $2.767, Paid $0.01 SEC Fee, $0.30 Broker Commission	30.00	82.70	159.71	-77.01
January 5, 2022 January 7, 2022	Sale 108.00 Shares of Healthpeak Properties Inc @ $36.4429, Paid $5.40 Broker Commission, $0.03 SEC Fee	108.00	3,930.40	3,619.94	310.46
January 10, 2022 January 12, 2022	Sale 119.00 Shares of Medical Properties Trust Inc @ $23.4932, Paid $4.76 Broker Commission, $0.02 SEC Fee	119.00	2,790.91	2,444.35	346.56
December 15, 2021 January 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.1171875 %	100,000.00	102,117.19	102,308.14	-190.95
January 11, 2022 January 13, 2022	Sale 180.00 Shares of Diversified Healthcare Trust @ $3.2637, Paid $0.01 SEC Fee, $1.80 Broker Commission	180.00	585.66	958.25	-372.59
January 11, 2022 January 13, 2022	Sale 6.00 Shares of Phillips Edison & Co Inc @ $34.1634, Paid $0.01 SEC Fee, $0.30 Broker Commission	6.00	204.67	169.23	35.44
December 15, 2021 January 13, 2022	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.1171875 %	100,000.00	102,117.19	102,308.14	190.95
December 15, 2021 January 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.1171875 %	100,000.00	102,117.19	102,271.25	-154.06

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
December 6, 2021 January 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/52 @99.6523437 %	150,000.00	149,478.52	149,274.74	203.78
January 12, 2022 January 14, 2022	Sale 181.00 Shares of Diversified Healthcare Trust @ $3.2163, Paid $0.01 SEC Fee, $1.81 Broker Commission	181.00	580.33	963.59	-383.26
January 13, 2022 January 18, 2022	Sale 40.00 Shares of Essex Property Trust Inc @ $348.7347, Paid $0.08 SEC Fee, $2.00 Broker Commission	40.00	13,947.31	9,627.01	4,320.30
January 14, 2022 January 19, 2022	Sale 57.00 Shares of Diversified Healthcare Trust @ $3.3068, Paid $0.01 SEC Fee, $0.57 Broker Commission	57.00	187.91	303.45	-115.54
January 14, 2022 January 19, 2022	Sale 146.00 Shares of STORE Capital Corp @ $33.4901, Paid $7.30 Broker Commission, $0.03 SEC Fee	146.00	4,882.22	4,126.87	755.35
January 18, 2022 January 20, 2022	Sale 79.00 Shares of Brixmor Property Group Inc @ $26.2666, Paid $3.16 Broker Commission, $0.02 SEC Fee	79.00	2,071.88	1,357.81	714.07
January 19, 2022 January 21, 2022	Sale 38.00 Shares of Diversified Healthcare Trust @ $3.0957, Paid $0.01 SEC Fee, $0.38 Broker Commission	38.00	117.25	202.30	-85.05
January 19, 2022 January 21, 2022	Sale 26.00 Shares of STORE Capital Corp @ $32.6941, Paid $0.01 SEC Fee, $1.30 Broker Commission	26.00	848.74	734.93	113.81
January 21, 2022 January 25, 2022	Sale 38.00 Shares of Diversified Healthcare Trust @ $3.0132, Paid $0.01 SEC Fee, $0.38 Broker Commission	38.00	114.11	202.30	-88.19
January 21, 2022 January 25, 2022	Sale 45.00 Shares of Hudson Pacific Properties Inc @ $23.7973, Paid $0.01 SEC Fee, $1.80 Broker Commission	45.00	1,069.07	1,268.88	-199.81

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
January 25, 2022 January 27, 2022	Sale 37.00 Shares of Equity Residential @ $87.544, Paid $1.85 Broker Commission, $0.02 SEC Fee	37.00	3,237.26	2,700.20	537.06
January 25, 2022 January 27, 2022	Sale 290.00 Shares of Medical Properties Trust Inc @ $22.6478, Paid $11.60 Broker Commission, $0.04 SEC Fee	290.00	6,556.22	5,956.81	599.41
January 31, 2022 February 2, 2022	Sale 300.00 Shares of Healthpeak Properties Inc @ $35.1819, Paid $0.06 SEC Fee, $15.00 Broker Commission	300.00	10,539.51	10,055.38	484.13
February 1, 2022 February 3, 2022	Sale 176.00 Shares of Healthpeak Properties Inc @ $34.9107, Paid $8.80 Broker Commission, $0.04 SEC Fee	176.00	6,135.44	5,899.15	236.29
February 2, 2022 February 4, 2022	Sale 232.00 Shares of Healthpeak Properties Inc @ $35.0467, Paid $11.60 Broker Commission, $0.05 SEC Fee	232.00	8,119.18	7,776.15	343.03
February 2, 2022 February 4, 2022	Sale 107.00 Shares of Medical Properties Trust Inc @ $22.7906, Paid $0.02 SEC Fee, $4.28 Broker Commission	107.00	2,434.29	2,197.86	236.43
February 2, 2022 February 4, 2022	Sale 30.00 Shares of Hudson Pacific Properties Inc @ $23.8808, Paid $1.20 Broker Commission, $0.01 SEC Fee	30.00	715.21	845.92	-130.71
February 2, 2022 February 4, 2022	Sale 30.00 Shares of JBG SMITH Properties @ $27.5196, Paid $0.01 SEC Fee, $1.20 Broker Commission	30.00	824.38	1,101.62	-277.24
February 7, 2022 February 9, 2022	Sale 44.00 Shares of EPR Properties @ $43.815, Paid $2.20 Broker Commission, $0.01 SEC Fee	44.00	1,925.65	2,172.09	-246.44
February 7, 2022 February 9, 2022	Sale 3.00 Shares of SBA Communications Corp @ $321.5572, Paid $0.01 SEC Fee, $0.15 Broker Commission	3.00	964.51	968.20	-3.69

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
February 7, 2022 February 9, 2022	Sale 45.00 Shares of Diversified Healthcare Trust @ $3.0501, Paid $0.01 SEC Fee, $0.45 Broker Commission	45.00	136.79	239.57	-102.78
January 26, 2022 February 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @100.0078125 %	100,000.00	100,007.81	101,683.22	-1,675.41
January 26, 2022 February 14, 2022	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @100.0078125 %	100,000.00	100,007.81	101,683.22	1,675.41
January 26, 2022 February 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @100.0078125 %	100,000.00	100,007.81	101,875.00	-1,867.19
February 14, 2022 February 16, 2022	Sale 54.00 Shares of Invitation Homes Inc @ $41.4479, Paid $2.70 Broker Commission, $0.02 SEC Fee	54.00	2,235.47	1,336.94	898.53
February 14, 2022 February 16, 2022	Sale 41.00 Shares of Healthpeak Properties Inc @ $32.231, Paid $0.01 SEC Fee, $2.05 Broker Commission	41.00	1,319.41	1,374.23	-54.82
February 16, 2022 February 18, 2022	Sale 63.00 Shares of Spirit Realty Capital Inc @ $47.0905, Paid $3.15 Broker Commission, $0.02 SEC Fee	63.00	2,963.53	3,000.25	-36.72
March 1, 2022 March 3, 2022	Sale 6.00 Shares of Alexandria Real Estate Equities Inc @ $189.0317, Paid $0.30 Broker Commission, $0.01 SEC Fee	6.00	1,133.88	1,256.27	-122.39
March 3, 2022 March 7, 2022	Sale 71.00 Shares of Park Hotels & Resorts Inc @ $18.3804, Paid $2.13 Broker Commission, $0.01 SEC Fee	71.00	1,302.87	1,479.29	-176.42
March 3, 2022 March 7, 2022	Sale 76.00 Shares of Host Hotels & Resorts Inc @ $17.5733, Paid $0.01 SEC Fee, $2.28 Broker Commission	76.00	1,333.28	1,111.83	221.45

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
February 25, 2022 March 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.7265625 %	75,000.00	73,294.92	74,757.03	-1,462.11
February 25, 2022 March 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.7265625 %	75,000.00	73,294.92	74,815.64	-1,520.72
March 2, 2022 March 14, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @98.73046875 %	25,000.00	24,682.62	24,938.55	-255.93
February 25, 2022 March 14, 2022	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.7265625 %	75,000.00	73,294.92	74,757.03	1,462.11
March 14, 2022 March 16, 2022	Sale 76.00 Shares of Ventas Inc @ $57.8401, Paid $0.03 SEC Fee, $3.80 Broker Commission	76.00	4,392.02	4,164.93	227.09
March 14, 2022 March 16, 2022	Sale 39.00 Shares of American Campus Communities Inc @ $53.7432, Paid $0.02 SEC Fee, $1.95 Broker Commission	39.00	2,094.01	1,644.40	449.61
March 14, 2022 March 16, 2022	Sale 20.00 Shares of Acadia Realty Trust @ $21.5057, Paid $0.01 SEC Fee, $0.80 Broker Commission	20.00	429.30	381.50	47.80
March 15, 2022 March 17, 2022	Sale 18.00 Shares of American Campus Communities Inc @ $54.3398, Paid $0.01 SEC Fee, $0.90 Broker Commission	18.00	977.21	758.95	218.26
March 17, 2022 March 18, 2022	Sale 125,000.00 Par Value of United States Treasury Bill Zero 09 Jun 2022 @ 99.92%	125,000.00	124,904.90	124,924.58	-19.68
March 17, 2022 March 18, 2022	Sale 135,000.00 Par Value of United States Treasury Bill Zero 16 Jun 2022 @ 99.90%	135,000.00	134,869.22	134,917.42	-48.20
March 17, 2022 March 18, 2022	Sale 75,000.00 Par Value of United States Treasury Bill Zero 23 Jun 2022 @ 99.89%	75,000.00	74,917.65	74,936.93	-19.28

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 17, 2022 March 21, 2022	Sale 160.00 Shares of Healthpeak Properties Inc @ $33.1531, Paid $0.03 SEC Fee, $8.00 Broker Commission	160.00	5,296.47	5,019.55	276.92
March 18, 2022 March 22, 2022	Sale 90.00 Shares of Apple Hospitality REIT Inc @ $18.4075, Paid $2.70 Broker Commission, $0.01 SEC Fee	90.00	1,653.97	1,314.79	339.18
March 21, 2022 March 22, 2022	Sale 265,000.00 Par Value of United States Treasury Bill Zero 28 Jul 2022 @ 99.76%	265,000.00	264,368.71	264,454.37	-85.66
March 21, 2022 March 22, 2022	Sale 30,000.00 Par Value of United States Treasury Bill Zero 21 Jul 2022 @ 99.78%	30,000.00	29,933.45	29,947.96	-14.51
March 21, 2022 March 22, 2022	Sale 355,000.00 Par Value of United States Treasury Bill Zero 04 Aug 2022 @ 99.72%	355,000.00	354,014.88	354,171.66	-156.78
March 22, 2022 March 24, 2022	Sale 31.00 Shares of American Campus Communities Inc @ $55.0205, Paid $0.01 SEC Fee, $1.55 Broker Commission	31.00	1,704.08	1,307.09	396.99
March 24, 2022 March 28, 2022	Sale 178.00 Shares of Independence Realty Trust Inc @ $25.8619, Paid $0.03 SEC Fee, $7.12 Broker Commission	178.00	4,596.27	3,720.67	875.60
March 28, 2022 March 30, 2022	Sale 125.00 Shares of Apple Hospitality REIT Inc @ $17.9997, Paid $0.02 SEC Fee, $3.75 Broker Commission	125.00	2,246.19	1,826.10	420.09
March 29, 2022 March 31, 2022	Sale 85.00 Shares of Apple Hospitality REIT Inc @ $18.4847, Paid $0.01 SEC Fee, $2.55 Broker Commission	85.00	1,568.64	1,241.75	326.89
March 31, 2022 April 4, 2022	Sale 27.00 Shares of Vornado Realty Trust @ $45.4156, Paid $0.01 SEC Fee, $1.35 Broker Commission	27.00	1,224.86	1,125.76	99.10
April 4, 2022 April 6, 2022	Sale 25,000.00 Par Value of Commonwealth Edison Co 3.85% 15 Mar 2052 @ 103.68% Received Accrued Interest of $56.15	25,000.00	25,920.25	24,955.75	964.50

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
April 4, 2022 April 6, 2022	Sale 20,000.00 Par Value of Amgen Inc 3.35% 22 Feb 2032 @ 98.98% Received Accrued Interest of $81.89	20,000.00	19,796.40	20,149.65	-353.25
April 4, 2022 April 6, 2022	Sale 10.00 Shares of Equinix Inc @ $763.918, Paid $0.04 SEC Fee, $0.50 Broker Commission	10.00	7,638.64	4,999.59	2,639.05
April 4, 2022 April 6, 2022	Sale 78.00 Shares of Outfront Media Inc @ $28.5247, Paid $0.02 SEC Fee, $3.12 Broker Commission	78.00	2,221.79	1,493.98	727.81
April 6, 2022 April 7, 2022	Sale 255,000.00 Par Value of United States Treasury Bill Zero 25 Aug 2022 @ 99.64%	255,000.00	254,082.71	254,231.17	-148.46
April 6, 2022 April 8, 2022	Sale 44.00 Shares of Outfront Media Inc @ $27.7365, Paid $0.01 SEC Fee, $1.76 Broker Commission	44.00	1,218.64	842.75	375.89
April 11, 2022 April 13, 2022	Sale 22.00 Shares of Diversified Healthcare Trust @ $2.7764, Paid $0.01 SEC Fee, $0.22 Broker Commission	22.00	60.85	117.12	-56.27
April 13, 2022 April 18, 2022	Sale 28.00 Shares of Phillips Edison & Co Inc @ $34.676, Paid $0.01 SEC Fee, $1.40 Broker Commission	28.00	969.52	844.16	125.36
April 13, 2022 April 18, 2022	Sale 27.00 Shares of Agree Realty Corp @ $69.6384, Paid $0.01 SEC Fee, $1.35 Broker Commission	27.00	1,878.88	1,815.78	63.10
April 18, 2022 April 20, 2022	Sale 20.00 Shares of Public Storage @ $409.2135, Paid $0.05 SEC Fee, $1.00 Broker Commission	20.00	8,183.22	5,561.07	2,622.15
April 21, 2022 April 22, 2022	Sale 135,000.00 Par Value of United States Treasury Note/Bond 1.875% 28 Feb 2027 @ 94.98% Received Accrued Interest of $364.56	135,000.00	128,227.17	134,167.29	-5,940.12
April 22, 2022 April 25, 2022	Sale 100,000.00 Par Value of United States Treasury Note/Bond 1.5% 31 Jan 2027 @ 93.48% Received Accrued Interest of $348.07	100,000.00	93,482.20	99,533.39	-6,051.19

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
April 22, 2022 April 25, 2022	Sale 105,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 83.41% Received Accrued Interest of $933.98	105,000.00	87,576.56	100,275.16	-12,698.60
April 25, 2022 April 26, 2022	Sale 30,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 84.30% Received Accrued Interest of $268.51	30,000.00	25,288.75	28,650.05	-3,361.30
April 25, 2022 April 27, 2022	Sale 10.00 Shares of Equinix Inc @ $751.4782, Paid $0.04 SEC Fee, $0.50 Broker Commission	10.00	7,514.24	4,999.58	2,514.66
April 28, 2022 May 2, 2022	Sale 9.00 Shares of Omega Healthcare Investors Inc @ $27.0772, Paid $0.01 SEC Fee, $0.36 Broker Commission	9.00	243.32	291.05	-47.73
April 28, 2022 May 2, 2022	Sale 15.00 Shares of Phillips Edison & Co Inc @ $35.0326, Paid $0.01 SEC Fee, $0.75 Broker Commission	15.00	524.73	452.23	72.50
April 29, 2022 May 3, 2022	Sale 11.00 Shares of Omega Healthcare Investors Inc @ $25.4723, Paid $0.01 SEC Fee, $0.44 Broker Commission	11.00	279.75	355.72	-75.97
May 4, 2022 May 6, 2022	Sale 28.00 Shares of Phillips Edison & Co Inc @ $34.774, Paid $0.01 SEC Fee, $1.40 Broker Commission	28.00	972.26	844.16	128.10
May 5, 2022 May 9, 2022	Sale 29.00 Shares of Phillips Edison & Co Inc @ $33.9594, Paid $0.01 SEC Fee, $1.45 Broker Commission	29.00	983.36	874.30	109.06
April 28, 2022 May 12, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.65625 %	150,000.00	132,984.38	139,543.43	-6,559.05
April 28, 2022 May 12, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.65625 %	150,000.00	132,984.38	139,543.43	6,559.05

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
April 28, 2022 May 12, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.65625 %	150,000.00	132,984.38	138,787.44	-5,803.06
May 11, 2022 May 13, 2022	Sale 71.00 Shares of Host Hotels & Resorts Inc @ $19.2758, Paid $0.01 SEC Fee, $2.13 Broker Commission	71.00	1,366.44	1,038.68	327.76
May 13, 2022 May 17, 2022	Sale 5,000.00 Par Value of VICI Properties LP 5.125% 15 May 2032 @ 96.34% Received Accrued Interest of $12.81	5,000.00	4,817.00	4,981.23	-164.23
May 16, 2022 May 18, 2022	Sale 14.00 Shares of Veris Residential Inc @ $14.8362, Paid $0.01 SEC Fee, $0.42 Broker Commission	14.00	207.28	252.05	-44.77
May 17, 2022 May 19, 2022	Sale 22.00 Shares of Veris Residential Inc @ $15.1097, Paid $0.01 SEC Fee, $0.66 Broker Commission	22.00	331.74	396.07	-64.33
May 19, 2022 May 23, 2022	Sale 25,000.00 Par Value of Morgan Stanley Variable 2.943% 21 Jan 2033 @ 87.15% Received Accrued Interest of $243.21	25,000.00	21,788.00	24,942.81	-3,154.81
May 23, 2022 May 25, 2022	Sale 73.00 Shares of Host Hotels & Resorts Inc @ $18.7163, Paid $0.04 SEC Fee, $2.19 Broker Commission	73.00	1,364.06	1,067.94	296.12
May 25, 2022 May 27, 2022	Sale 33.00 Shares of Rexford Industrial Realty Inc @ $62.3704, Paid $0.05 SEC Fee, $1.65 Broker Commission	33.00	2,056.52	1,661.00	395.52
May 25, 2022 May 27, 2022	Sale 90.00 Shares of Duke Realty Corp @ $51.3014, Paid $0.11 SEC Fee, $4.50 Broker Commission	90.00	4,612.52	3,631.96	980.56
May 31, 2022 June 2, 2022	Sale 23.00 Shares of Cousins Properties Inc @ $34.5655, Paid $0.02 SEC Fee, $1.15 Broker Commission	23.00	793.84	782.17	11.67

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 2, 2022 June 6, 2022	Sale 31.00 Shares of Cousins Properties Inc @ $34.1462, Paid $0.03 SEC Fee, $1.55 Broker Commission	31.00	1,056.95	1,054.22	2.73
June 6, 2022 June 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @90.8671875 %	125,000.00	113,583.98	112,892.26	691.72
June 17, 2022 June 21, 2022	Sale 50,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 May 2024 @ 98.77% Received Accrued Interest of $71.72	50,000.00	49,382.81	49,934.21	-551.40
June 23, 2022 June 27, 2022	Sale 31.00 Shares of Agree Realty Corp @ $72.5999, Paid $0.06 SEC Fee, $1.55 Broker Commission	31.00	2,248.99	2,084.79	164.20
June 27, 2022 June 29, 2022	Sale 24.00 Shares of Digital Realty Trust Inc @ $137.2375, Paid $0.08 SEC Fee, $1.20 Broker Commission	24.00	3,292.42	3,318.67	-26.25
June 28, 2022 June 29, 2022	Sale 55,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 Mar 2027 @ 96.66% Received Accrued Interest of $338.11	55,000.00	53,163.09	54,632.92	-1,469.83
June 28, 2022 June 30, 2022	Sale 11.00 Shares of JBG SMITH Properties @ $24.3458, Paid $0.01 SEC Fee, $0.44 Broker Commission	11.00	267.35	392.46	-125.11
Total Sales			**$6,318,302.20**	**$6,299,483.54**	**$38,593.70**
Total Morgan Stanley and Co, LLC 0050			**$12,245,090.80**	**$12,226,272.14**	**$38,593.70**
Nomura Securities/Fix Income 5222					
Purchases					
June 29, 2021 July 1, 2021	Purchase 20,000.00 Par Value of United States Treasury Note/Bond .875% 30 Jun 2026 @ 99.90% Paid Accrued Interest of $0.48	20,000.00	19,980.47	19,980.47	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 30, 2021 July 1, 2021	Purchase 62,000.00 Par Value of United States Treasury Note/Bond .875% 30 Jun 2026 @ 100.02% Paid Accrued Interest of $1.47	62,000.00	62,014.53	62,014.53	
July 13, 2021 July 14, 2021	Purchase 30,000.00 Par Value of United States Treasury Note/Bond 1.625% 15 May 2031 @ 101.95% Paid Accrued Interest of $79.48	30,000.00	30,585.94	30,585.94	
July 16, 2021 July 19, 2021	Purchase 125,000.00 Par Value of United States Treasury Bill Zero 13 Jan 2022 @ 99.98%	125,000.00	124,971.88	124,971.88	
July 19, 2021 July 20, 2021	Purchase 25,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 May 2051 @ 112.78% Paid Accrued Interest of $106.49	25,000.00	28,195.31	28,195.31	
July 26, 2021 July 27, 2021	Purchase 105,000.00 Par Value of United States Treasury Bill Zero 20 Jan 2022 @ 99.98%	105,000.00	104,976.25	104,976.25	
July 30, 2021 August 2, 2021	Purchase 100,000.00 Par Value of United States Treasury Note/Bond 1.625% 15 May 2031 @ 103.58% Paid Accrued Interest of $348.85	100,000.00	103,582.03	103,582.03	
August 13, 2021 August 16, 2021	Purchase 40,000.00 Par Value of UNITED STATES TREAS BDS DEB 2.000% 8/15/51 @ 99.75% Paid Accrued Interest of $2.17	40,000.00	39,900.00	39,900.00	
August 13, 2021 August 16, 2021	Purchase 69,000.00 Par Value of United States Treasury Note/Bond 2.25% 15 May 2041 @ 105.50% Paid Accrued Interest of $392.34	69,000.00	72,795.00	72,795.00	
August 17, 2021 August 18, 2021	Purchase 85,000.00 Par Value of United States Treas Bills Dtd05 Aug 2021 03 Feb 2022 @ 99.98%	85,000.00	84,981.84	84,981.84	
August 20, 2021 August 24, 2021	Purchase 80,000.00 Par Value of United States Cash Management Bill Zero 21 Dec 2021 @ 99.99%	80,000.00	79,988.89	79,988.89	
August 27, 2021 August 30, 2021	Purchase 125,000.00 Par Value of United States Cash Management Bill Zero 14 Dec 2021 @ 99.99%	125,000.00	124,986.93	124,986.93	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
August 19, 2021 August 31, 2021	Purchase 150,000.00 Par Value of WI Treasury .125% 31 Aug 2023 @ 99.78%	150,000.00	149,671.26	149,671.26	
August 19, 2021 August 31, 2021	Purchase 75,000.00 Par Value of WI Treasury .125% 31 Aug 2023 @ 99.78%	75,000.00	74,835.63	74,835.63	
August 25, 2021 August 31, 2021	Purchase 135,000.00 Par Value of WI Treasury .125% 31 Aug 2023 @ 99.75%	135,000.00	134,662.50	134,662.50	
August 25, 2021 August 31, 2021	Purchase 65,000.00 Par Value of WI Treasury .125% 31 Aug 2023 @ 99.75%	65,000.00	64,837.50	64,837.50	
August 25, 2021 August 31, 2021	Purchase 135,000.00 Par Value of WI Treasury .125% 31 Aug 2023 @ 99.75%	135,000.00	134,662.50	134,662.50	
August 31, 2021 September 1, 2021	Purchase 110,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 99.50% Paid Accrued Interest of $63.52	110,000.00	109,450.00	109,450.00	
September 30, 2021 October 1, 2021	Purchase 23,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 98.30% Paid Accrued Interest of $58.75	23,000.00	22,608.28	22,608.28	
October 7, 2021 October 8, 2021	Purchase 35,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 97.11% Paid Accrued Interest of $64.20	35,000.00	33,988.28	33,988.28	
October 14, 2021 October 18, 2021	Purchase 5,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 99.16% Paid Accrued Interest of $2.16	5,000.00	4,958.01	4,958.01	
October 26, 2021 October 28, 2021	Purchase 5,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 98.54% Paid Accrued Interest of $3.37	5,000.00	4,927.15	4,927.15	
October 29, 2021 November 1, 2021	Purchase 15,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 101.05% Paid Accrued Interest of $63.59	15,000.00	15,157.03	15,157.03	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
November 23, 2021 November 30, 2021	Purchase 195,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 0.5% NTS 30 Nov 2023 USD 'BK-2023' @ 99.75%	195,000.00	194,512.50	194,512.50	
November 23, 2021 November 30, 2021	Purchase 75,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 0.5% NTS 30 Nov 2023 USD 'BK-2023' @ 99.75%	75,000.00	74,812.50	74,812.50	
December 8, 2021 December 9, 2021	Purchase 65,000.00 Par Value of United States Treasury Note/Bond .5% 30 Nov 2023 @ 99.63% Paid Accrued Interest of $8.04	65,000.00	64,756.25	64,756.25	
December 14, 2021 December 15, 2021	Purchase 70,000.00 Par Value of United States Treasury Note/Bond .5% 30 Nov 2023 @ 99.63% Paid Accrued Interest of $14.42	70,000.00	69,737.50	69,737.50	
December 28, 2021 December 29, 2021	Purchase 75,000.00 Par Value of United States Treasury Bill Zero 23 Jun 2022 @ 99.92%	75,000.00	74,936.93	74,936.93	
January 5, 2022 January 6, 2022	Purchase 160,000.00 Par Value of United States Treasury Note/Bond .75% 31 Dec 2023 @ 99.91% Paid Accrued Interest of $19.89	160,000.00	159,850.00	159,850.00	
January 5, 2022 January 6, 2022	Purchase 80,000.00 Par Value of United States Treasury Note/Bond .75% 31 Dec 2023 @ 99.91% Paid Accrued Interest of $9.94	80,000.00	79,925.00	79,925.00	
January 7, 2022 January 10, 2022	Purchase 160,000.00 Par Value of United States Treasury Note/Bond .75% 31 Dec 2023 @ 99.75% Paid Accrued Interest of $33.15	160,000.00	159,606.25	159,606.25	
January 11, 2022 January 12, 2022	Purchase 65,000.00 Par Value of United States Treasury Note/Bond .75% 31 Dec 2023 @ 99.70% Paid Accrued Interest of $16.16	65,000.00	64,807.03	64,807.03	
January 28, 2022 January 31, 2022	Purchase 23,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 96.89% Paid Accrued Interest of $97.85	23,000.00	22,284.68	22,284.68	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
February 16, 2022 February 17, 2022	Purchase 130,000.00 Par Value of United States Treasury Note/Bond .875% 31 Jan 2024 @ 98.71% Paid Accrued Interest of $53.42	130,000.00	128,319.14	128,319.14	
February 23, 2022 February 28, 2022	Purchase 360,000.00 Par Value of US Treasury Notes 1.375% 29 Feb 2024 @ 99.88%	360,000.00	359,550.00	359,550.00	
February 24, 2022 February 28, 2022	Purchase 180,000.00 Par Value of US Treasury Notes 1.375% 29 Feb 2024 @ 99.88%	180,000.00	179,775.00	179,775.00	
March 2, 2022 March 3, 2022	Purchase 223,000.00 Par Value of United States Treasury Bill Zero 01 Sep 2022 @ 99.68%	223,000.00	222,278.47	222,278.47	
March 11, 2022 March 14, 2022	Purchase 100,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 99.75% Paid Accrued Interest of $57.07	100,000.00	99,750.00	99,750.00	
March 15, 2022 March 17, 2022	Purchase 9,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 95.10% Paid Accrued Interest of $16.78	9,000.00	8,559.14	8,559.14	
March 29, 2022 March 30, 2022	Purchase 97,000.00 Par Value of United States Treasury Note/Bond 1.75% 15 Mar 2025 @ 97.76% Paid Accrued Interest of $69.19	97,000.00	94,825.08	94,825.08	
March 29, 2022 March 30, 2022	Purchase 58,000.00 Par Value of United States Treasury Note/Bond 1.75% 15 Mar 2025 @ 97.73% Paid Accrued Interest of $41.37	58,000.00	56,681.41	56,681.41	
March 31, 2022 April 1, 2022	Purchase 48,000.00 Par Value of United States Treasury Note/Bond 1.75% 15 Mar 2025 @ 97.99% Paid Accrued Interest of $38.80	48,000.00	47,036.25	47,036.25	
April 1, 2022 April 4, 2022	Purchase 59,000.00 Par Value of United States Treasury Note/Bond 1.75% 15 Mar 2025 @ 97.59% Paid Accrued Interest of $56.11	59,000.00	57,580.31	57,580.31	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
April 1, 2022 April 4, 2022	Purchase 60,000.00 Par Value of United States Treasury Note/Bond 1.75% 15 Mar 2025 @ 97.56% Paid Accrued Interest of $57.07	60,000.00	58,537.50	58,537.50	
April 6, 2022 April 7, 2022	Purchase 34,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 93.53% Paid Accrued Interest of $89.81	34,000.00	31,800.63	31,800.63	
May 12, 2022 May 16, 2022	Purchase 215,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 99.95% Paid Accrued Interest of $16.07	215,000.00	214,882.42	214,882.42	
May 10, 2022 May 16, 2022	Purchase 290,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 99.56% Paid Accrued Interest of $21.67	290,000.00	288,710.70	288,710.70	
June 8, 2022 June 15, 2022	Purchase 115,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 Jun 2025 @ 99.88%	115,000.00	114,856.25	114,856.25	
Total Purchases			**$4,555,088.15**	**$4,555,088.15**	**$0.00**
Sales					
July 15, 2021 July 16, 2021	Sale 75,000.00 Par Value of United States Treasury Note/Bond .75% 30 Apr 2026 @ 100.02% Received Accrued Interest of $117.70	75,000.00	75,017.58	74,669.87	347.71
July 19, 2021 July 20, 2021	Sale 25,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2051 @ 100.97% Received Accrued Interest of $200.71	25,000.00	25,243.41	22,874.27	2,369.14
July 26, 2021 July 27, 2021	Sale 50,000.00 Par Value of United States Treasury Note/Bond .75% 31 May 2026 @ 100.21% Received Accrued Interest of $58.40	50,000.00	50,107.42	49,806.83	300.59
July 30, 2021 August 2, 2021	Sale 40,000.00 Par Value of United States Treasury Note/Bond 1.625% 15 May 2031 @ 103.61% Received Accrued Interest of $139.54	40,000.00	41,443.75	40,835.65	608.10

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
August 12, 2021 August 13, 2021	Sale 130,000.00 Par Value of United States Treas Nts 0.125% 31 May 2023 @ 99.86% Received Accrued Interest of $32.86	130,000.00	129,822.27	129,916.62	-94.35
August 13, 2021 August 16, 2021	Sale 40,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 May 2051 @ 108.38% Received Accrued Interest of $240.08	40,000.00	43,350.79	41,554.29	1,796.50
August 13, 2021 August 16, 2021	Sale 73,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2041 @ 99.37% Received Accrued Interest of $3.72	73,000.00	72,538.05	71,652.50	885.55
August 16, 2021 August 17, 2021	Sale 70,000.00 Par Value of United States Treasury Note/Bond .75% 31 May 2026 @ 100.16% Received Accrued Interest of $111.89	70,000.00	70,114.84	69,729.56	385.28
August 19, 2021 August 20, 2021	Sale 160,000.00 Par Value of United States Treasury Note/Bond .125% 30 Jun 2023 @ 99.88% Received Accrued Interest of $27.72	160,000.00	159,800.00	159,616.52	183.48
August 19, 2021 August 20, 2021	Sale 80,000.00 Par Value of United States Treasury Note/Bond .125% 30 Jun 2023 @ 99.88% Received Accrued Interest of $13.86	80,000.00	79,900.00	79,808.26	91.74
August 25, 2021 August 26, 2021	Sale 155,000.00 Par Value of United States Treas Nts 0.125% 31 May 2023 @ 99.85% Received Accrued Interest of $46.06	155,000.00	154,763.87	154,900.59	-136.72
August 25, 2021 August 26, 2021	Sale 155,000.00 Par Value of United States Treas Nts 0.125% 31 May 2023 @ 99.84% Received Accrued Interest of $46.06	155,000.00	154,757.81	154,900.58	-142.77
August 25, 2021 August 26, 2021	Sale 75,000.00 Par Value of United States Treas Nts 0.125% 31 May 2023 @ 99.84% Received Accrued Interest of $22.28	75,000.00	74,882.81	74,951.89	-69.08
September 15, 2021 September 16, 2021	Sale 40,000.00 Par Value of United States Treasury Note/Bond .875% 30 Jun 2026 @ 100.45% Received Accrued Interest of $74.18	40,000.00	40,178.13	39,982.04	196.09

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
October 5, 2021 October 6, 2021	Sale 30,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 97.50% Received Accrued Interest of $52.99	30,000.00	29,250.00	29,614.37	-364.37
October 6, 2021 October 7, 2021	Sale 65,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 97.50% Received Accrued Interest of $117.02	65,000.00	63,375.00	64,164.47	-789.47
October 18, 2021 October 19, 2021	Sale 25,000.00 Par Value of United States Treasury Note/Bond .625% 31 Jul 2026 @ 97.56% Received Accrued Interest of $33.97	25,000.00	24,390.63	24,855.62	-464.99
November 18, 2021 November 19, 2021	Sale 30,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 98.06% Received Accrued Interest of $4.56	30,000.00	29,417.58	29,679.68	-262.10
November 23, 2021 November 24, 2021	Sale 80,000.00 Par Value of United States Treasury Note/Bond .25% 30 Sep 2023 @ 99.44% Received Accrued Interest of $30.22	80,000.00	79,553.13	79,922.85	-369.72
November 23, 2021 November 24, 2021	Sale 200,000.00 Par Value of United States Treasury Note/Bond .375% 31 Oct 2023 @ 99.61% Received Accrued Interest of $49.72	200,000.00	199,226.56	199,565.32	-338.76
December 8, 2021 December 9, 2021	Sale 70,000.00 Par Value of United States Treasury Note/Bond .25% 30 Sep 2023 @ 99.29% Received Accrued Interest of $33.65	70,000.00	69,505.08	69,932.50	-427.42
December 14, 2021 December 15, 2021	Sale 75,000.00 Par Value of United States Treasury Note/Bond .25% 30 Sep 2023 @ 99.29% Received Accrued Interest of $39.15	75,000.00	74,466.80	74,927.68	-460.88
January 5, 2022 January 6, 2022	Sale 175,000.00 Par Value of United States Treasury Note/Bond .375% 31 Oct 2023 @ 99.31% Received Accrued Interest of $121.46	175,000.00	173,797.54	174,619.65	-822.11
January 5, 2022 January 6, 2022	Sale 90,000.00 Par Value of United States Treasury Note/Bond .375% 31 Oct 2023 @ 99.31% Received Accrued Interest of $62.47	90,000.00	89,381.59	89,804.39	-422.80

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
January 7, 2022 January 10, 2022	Sale 175,000.00 Par Value of United States Treasury Note/Bond .375% 31 Oct 2023 @ 99.17% Received Accrued Interest of $128.71	175,000.00	173,554.42	174,619.65	-1,065.23
January 11, 2022 January 12, 2022	Sale 70,000.00 Par Value of United States Treasury Note/Bond .375% 31 Oct 2023 @ 99.13% Received Accrued Interest of $52.94	70,000.00	69,392.13	69,847.86	-455.73
January 28, 2022 January 31, 2022	Sale 17,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 94.55% Received Accrued Interest of $67.80	17,000.00	16,074.30	16,735.70	-661.40
February 16, 2022 February 17, 2022	Sale 145,000.00 Par Value of United States Treasury Note/Bond .5% 30 Nov 2023 @ 98.18% Received Accrued Interest of $157.35	145,000.00	142,360.43	144,630.93	-2,270.50
February 23, 2022 February 24, 2022	Sale 395,000.00 Par Value of United States Treasury Note/Bond .75% 31 Dec 2023 @ 98.58% Received Accrued Interest of $450.10	395,000.00	389,399.02	394,640.84	-5,241.82
February 24, 2022 February 25, 2022	Sale 195,000.00 Par Value of United States Treasury Note/Bond .75% 31 Dec 2023 @ 98.58% Received Accrued Interest of $226.24	195,000.00	192,234.96	194,822.70	-2,587.74
March 1, 2022 March 2, 2022	Sale 25,000.00 Par Value of United States Treasury Note/Bond 1.25% 31 Dec 2026 @ 98.41% Received Accrued Interest of $52.66	25,000.00	24,603.52	24,936.28	-332.76
March 11, 2022 March 14, 2022	Sale 110,000.00 Par Value of United States Treasury Note/Bond .75% 31 Dec 2023 @ 98.48% Received Accrued Interest of $166.37	110,000.00	108,332.81	109,899.98	-1,567.17
March 17, 2022 March 18, 2022	Sale 30,000.00 Par Value of United States Treasury Note/Bond 1.25% 31 Dec 2026 @ 95.80% Received Accrued Interest of $79.77	30,000.00	28,739.06	29,923.54	-1,184.48
March 21, 2022 March 22, 2022	Sale 85,000.00 Par Value of United States Treasury Note/Bond 1.25% 31 Dec 2026 @ 95.12% Received Accrued Interest of $237.74	85,000.00	80,849.61	84,783.35	-3,933.74

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 29, 2022 March 30, 2022	Sale 147,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.48% Received Accrued Interest of $179.76	147,000.00	144,760.39	146,694.62	-1,934.23
March 29, 2022 March 30, 2022	Sale 88,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.46% Received Accrued Interest of $107.61	88,000.00	86,641.10	87,817.19	-1,176.09
March 31, 2022 April 1, 2022	Sale 72,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.61% Received Accrued Interest of $93.91	72,000.00	70,996.98	71,850.42	-853.44
April 1, 2022 April 4, 2022	Sale 90,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.34% Received Accrued Interest of $128.40	90,000.00	88,503.70	89,813.03	-1,309.33
April 1, 2022 April 4, 2022	Sale 91,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.32% Received Accrued Interest of $129.82	91,000.00	89,471.65	90,810.95	-1,339.30
April 11, 2022 April 12, 2022	Sale 20,000.00 Par Value of United States Treasury Note/Bond 2.25% 31 Mar 2024 @ 99.53% Received Accrued Interest of $14.75	20,000.00	19,906.25	19,973.88	-67.63
April 29, 2022 May 2, 2022	Sale 475,000.00 Par Value of United States Treasury Bill Zero 01 Sep 2022 @ 99.64%	475,000.00	473,309.79	473,345.95	-36.16
May 10, 2022 May 11, 2022	Sale 310,000.00 Par Value of United States Treasury Note/Bond 1.75% 15 Mar 2025 @ 96.89% Received Accrued Interest of $840.29	310,000.00	300,360.94	303,680.95	-3,320.01
May 12, 2022 May 13, 2022	Sale 232,000.00 Par Value of United States Treasury Note/Bond 1.75% 15 Mar 2025 @ 97.24% Received Accrued Interest of $650.92	232,000.00	225,608.37	227,270.90	-1,662.53
June 8, 2022 June 9, 2022	Sale 120,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 99.55% Received Accrued Interest of $224.18	120,000.00	119,460.94	119,844.76	-383.82
Total Sales			**$4,848,845.01**	**$4,878,229.48**	**-$29,384.47**
Total Nomura Securities/Fix Income 5222			**$9,403,933.16**	**$9,433,317.63**	**-$29,384.47**

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
UBS Securities LLC 0642					
Purchases					
June 30, 2021 July 1, 2021	Purchase 63,000.00 Par Value of United States Treasury Note/Bond .875% 30 Jun 2026 @ 100.03% Paid Accrued Interest of $1.50	63,000.00	63,019.69	63,019.69	
June 30, 2021 July 2, 2021	Purchase 17.00 Shares of SITE Centers Corp @ $15.0374, Paid $0.51 Broker Commission	17.00	256.15	256.15	
July 12, 2021 July 14, 2021	Purchase 62.00 Shares of Brandywine Realty Trust @ $14.13, Paid $1.86 Broker Commission	62.00	877.92	877.92	
July 13, 2021 July 14, 2021	Purchase 15,000.00 Par Value of United States Treasury Note/Bond .875% 30 Jun 2026 @ 100.50% Paid Accrued Interest of $4.99	15,000.00	15,075.00	15,075.00	
July 13, 2021 July 15, 2021	Purchase 222.00 Shares of Brandywine Realty Trust @ $13.9753, Paid $6.66 Broker Commission	222.00	3,109.18	3,109.18	
July 15, 2021 July 19, 2021	Purchase 10,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 May 2051 @ 110.26% Paid Accrued Interest of $41.95	10,000.00	11,025.78	11,025.78	
July 28, 2021 August 2, 2021	Purchase 50,000.00 Par Value of United States Treasury Note/Bond .125% 31 Jul 2023 @ 99.81% Paid Accrued Interest of $0.34	50,000.00	49,906.25	49,906.25	
July 29, 2021 August 2, 2021	Purchase 55,000.00 Par Value of WI Treasury Sec. 0.625% 31 Jul 2026 @ 99.50% Paid Accrued Interest of $1.87	55,000.00	54,725.00	54,725.00	
July 30, 2021 August 3, 2021	Purchase 4.00 Shares of Columbia Property Trust Inc @ $16.6167, Paid $0.12 Broker Commission	4.00	66.59	66.59	
August 4, 2021 August 6, 2021	Purchase 44.00 Shares of Columbia Property Trust Inc @ $15.5707, Paid $1.32 Broker Commission	44.00	686.43	686.43	
August 16, 2021 August 17, 2021	Purchase 15,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 101.75% Paid Accrued Interest of $1.63	15,000.00	15,262.50	15,262.50	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
August 19, 2021 August 20, 2021	Purchase 75,000.00 Par Value of United States Treasury Note/Bond .125% 31 Jul 2023 @ 99.81% Paid Accrued Interest of $5.10	75,000.00	74,859.37	74,859.37	
August 25, 2021 August 31, 2021	Purchase 45,000.00 Par Value of WI Treasury .125% 31 Aug 2023 @ 99.75%	45,000.00	44,887.50	44,887.50	
September 28, 2021 September 30, 2021	Purchase 35,000.00 Par Value of US Treasury .875% 30 Sep 2026 @ 99.50%	35,000.00	34,825.00	34,825.00	
September 28, 2021 September 30, 2021	Purchase 35,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 99.50%	35,000.00	34,825.00	34,825.00	
September 29, 2021 September 30, 2021	Purchase 40,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 99.50%	40,000.00	39,800.00	39,800.00	
September 29, 2021 September 30, 2021	Purchase 155,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 99.36%	155,000.00	154,007.03	154,007.03	
October 4, 2021 October 5, 2021	Purchase 25,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 98.50% Paid Accrued Interest of $69.29	25,000.00	24,625.00	24,625.00	
October 7, 2021 October 8, 2021	Purchase 35,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 97.10% Paid Accrued Interest of $64.20	35,000.00	33,985.55	33,985.55	
October 8, 2021 October 13, 2021	Purchase 28.00 Shares of Medical Properties Trust Inc @ $19.8195, Paid $0.84 Broker Commission	28.00	555.79	555.79	
October 26, 2021 November 1, 2021	Purchase 40,000.00 Par Value of Wi Treasury Sec 1.125% 31 Oct 2026 @ 99.62% Paid Accrued Interest of $1.24	40,000.00	39,846.46	39,846.46	
October 29, 2021 November 1, 2021	Purchase 35,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 101.11% Paid Accrued Interest of $148.37	35,000.00	35,388.28	35,388.28	
November 15, 2021 November 16, 2021	Purchase 45,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 97.09% Paid Accrued Interest of $2.33	45,000.00	43,692.19	43,692.19	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
November 17, 2021 November 18, 2021	Purchase 20,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 97.00% Paid Accrued Interest of $3.11	20,000.00	19,400.00	19,400.00	
November 19, 2021 November 22, 2021	Purchase 15,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 99.13% Paid Accrued Interest of $5.44	15,000.00	14,868.75	14,868.75	
November 24, 2021 November 30, 2021	Purchase 85,000.00 Par Value of Wi Treasury Sec 1.125% 30 Nov 2026 @ 99.63%	85,000.00	84,681.25	84,681.25	
November 30, 2021 December 1, 2021	Purchase 90,000.00 Par Value of Wi Treasury Sec 1.125% 30 Nov 2026 @ 100.51% Paid Accrued Interest of $3.09	90,000.00	90,457.03	90,457.03	
December 9, 2021 December 10, 2021	Purchase 70,000.00 Par Value of United States Treasury Note/Bond .5% 30 Nov 2023 @ 99.63% Paid Accrued Interest of $9.62	70,000.00	69,737.50	69,737.50	
December 15, 2021 December 16, 2021	Purchase 35,000.00 Par Value of Wi Treasury Sec 1.125% 30 Nov 2026 @ 100.00% Paid Accrued Interest of $19.23	35,000.00	35,000.00	35,000.00	
December 16, 2021 December 17, 2021	Purchase 45,000.00 Par Value of Wi Treasury Sec 1.125% 30 Nov 2026 @ 100.00% Paid Accrued Interest of $26.27	45,000.00	45,000.00	45,000.00	
December 29, 2021 December 31, 2021	Purchase 130,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 31 Dec 2026 Usd 'Ah-2026' @ 99.80%	130,000.00	129,735.94	129,735.94	
January 3, 2022 January 4, 2022	Purchase 11,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 97.00% Paid Accrued Interest of $28.49	11,000.00	10,670.00	10,670.00	
January 4, 2022 January 5, 2022	Purchase 15,000.00 Par Value of United States Treasury Note/Bond 1.25% 31 Dec 2026 @ 100.00% Paid Accrued Interest of $2.59	15,000.00	15,000.00	15,000.00	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
January 10, 2022 January 11, 2022	Purchase 45,000.00 Par Value of United States Treasury Note/Bond 1.25% 31 Dec 2026 @ 99.00% Paid Accrued Interest of $17.09	45,000.00	44,550.00	44,550.00	
January 10, 2022 January 11, 2022	Purchase 80,000.00 Par Value of United States Treasury Note/Bond 1.25% 31 Dec 2026 @ 99.00% Paid Accrued Interest of $30.39	80,000.00	79,200.00	79,200.00	
January 10, 2022 January 12, 2022	Purchase 10.00 Shares of Equinix Inc @ $761.5257, Paid $0.50 Broker Commission	10.00	7,615.76	7,615.76	
January 11, 2022 January 13, 2022	Purchase 7.00 Shares of Public Storage @ $361.7915, Paid $0.35 Broker Commission	7.00	2,532.89	2,532.89	
January 20, 2022 January 21, 2022	Purchase 135,000.00 Par Value of United States Treasury Bill Zero 21 Jul 2022 @ 99.83%	135,000.00	134,765.83	134,765.83	
January 25, 2022 January 31, 2022	Purchase 70,000.00 Par Value of United States Treasury Note/Bond .875% 31 Jan 2024 @ 99.75%	70,000.00	69,825.00	69,825.00	
January 27, 2022 January 31, 2022	Purchase 35.00 Shares of Outfront Media Inc @ $23.5455, Paid $1.40 Broker Commission	35.00	825.49	825.49	
January 31, 2022 February 1, 2022	Purchase 25,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 94.81% Paid Accrued Interest of $101.00	25,000.00	23,703.13	23,703.13	
February 15, 2022 February 16, 2022	Purchase 15,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 98.00% Paid Accrued Interest of $0.93	15,000.00	14,700.00	14,700.00	
February 15, 2022 February 16, 2022	Purchase 15,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 98.00% Paid Accrued Interest of $0.93	15,000.00	14,700.00	14,700.00	
February 28, 2022 March 2, 2022	Purchase 70.00 Shares of Realty Income Corp @ $65.8267, Paid $3.50 Broker Commission	70.00	4,611.37	4,611.37	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 8, 2022 March 9, 2022	Purchase 39,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 99.84% Paid Accrued Interest of $53.33	39,000.00	38,935.77	38,935.77	
March 25, 2022 March 29, 2022	Purchase 92.00 Shares of American Homes 4 Rent @ $38.9448, Paid $4.60 Broker Commission	92.00	3,587.52	3,587.52	
March 31, 2022 April 1, 2022	Purchase 48,000.00 Par Value of United States Treasury Note/Bond 1.75% 15 Mar 2025 @ 98.00% Paid Accrued Interest of $38.80	48,000.00	47,040.00	47,040.00	
March 31, 2022 April 1, 2022	Purchase 29,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 Feb 2042 @ 96.47% Paid Accrued Interest of $85.62	29,000.00	27,975.94	27,975.94	
April 20, 2022 April 22, 2022	Purchase 10.00 Shares of AvalonBay Communities Inc @ $252.5388, Paid $0.50 Broker Commission	10.00	2,525.89	2,525.89	
April 29, 2022 May 3, 2022	Purchase 50.00 Shares of Sabra Health Care REIT Inc @ $11.8105, Paid $1.50 Broker Commission	50.00	592.03	592.03	
May 2, 2022 May 4, 2022	Purchase 25.00 Shares of Federal Realty Investment Trust @ $115.1025, Paid $1.25 Broker Commission	25.00	2,878.81	2,878.81	
May 11, 2022 May 13, 2022	Purchase 5,000.00 Par Value of VICI Properties LP / VICI Note Co Inc 3.875% 15 Feb 2029 @ 88.25% Paid Accrued Interest of $47.36	5,000.00	4,412.50	4,412.50	
May 12, 2022 May 16, 2022	Purchase 5,000.00 Par Value of VICI Properties LP / VICI Note Co Inc 3.875% 15 Feb 2029 @ 88.38% Paid Accrued Interest of $48.98	5,000.00	4,418.75	4,418.75	
May 25, 2022 May 31, 2022	Purchase 45,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 31 May 2027 USD 'Z-2027' @ 99.53%	45,000.00	44,789.18	44,789.18	
May 26, 2022 May 31, 2022	Purchase 55,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 31 May 2027 USD 'Z-2027' @ 99.50%	55,000.00	54,725.00	54,725.00	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 26, 2022 May 31, 2022	Purchase 118.00 Shares of RPT Realty @ $12.0587, Paid $3.54 Broker Commission	118.00	1,426.47	1,426.47	
May 31, 2022 June 1, 2022	Purchase 30,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 31 May 2027 USD 'Z-2027' @ 99.50% Paid Accrued Interest of $2.15	30,000.00	29,850.00	29,850.00	
May 31, 2022 June 2, 2022	Purchase 23.00 Shares of Urban Edge Properties @ $18.8524, Paid $0.69 Broker Commission	23.00	434.30	434.30	
June 1, 2022 June 2, 2022	Purchase 45,000.00 Par Value of United States Treasury Note/Bond 2.75% 30 Apr 2027 @ 100.02% Paid Accrued Interest of $110.97	45,000.00	45,008.79	45,008.79	
June 27, 2022 June 28, 2022	Purchase 65,000.00 Par Value of United States Treasury Note/Bond 2.625% 31 May 2027 @ 97.50% Paid Accrued Interest of $130.53	65,000.00	63,375.00	63,375.00	
June 27, 2022 June 29, 2022	Purchase 64.00 Shares of Broadstone Net Lease Inc @ $20.9782, Paid $2.56 Broker Commission	64.00	1,345.16	1,345.16	
June 27, 2022 June 29, 2022	Purchase 99.00 Shares of Brixmor Property Group Inc @ $21.0171, Paid $3.96 Broker Commission	99.00	2,084.65	2,084.65	
June 28, 2022 June 30, 2022	Purchase 70,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 30 Jun 2027 USD 'AA-2027' @ 100.00%	70,000.00	70,000.00	70,000.00	
Total Purchases			**$2,132,293.36**	**$2,132,293.36**	**$0.00**
Sales					
July 9, 2021 July 12, 2021	Sale 1,035,000.00 Par Value of United States Treasury Bill Zero 12 Aug 2021 @ 100.00%	1,035,000.00	1,034,968.81	1,034,729.50	239.31
July 9, 2021 July 12, 2021	Sale 945,000.00 Par Value of United States Treasury Bill Zero 20 Jul 2021 @ 100.00%	945,000.00	944,991.60	944,970.60	21.00
July 13, 2021 July 14, 2021	Sale 15,000.00 Par Value of United States Treasury Note/Bond .75% 30 Apr 2026 @ 100.02% Received Accrued Interest of $22.93	15,000.00	15,002.34	14,933.97	68.37

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
July 28, 2021 July 29, 2021	Sale 55,000.00 Par Value of United States Treas Nts 0.125% 31 May 2023 @ 99.88% Received Accrued Interest of $11.08	55,000.00	54,931.25	54,964.73	-33.48
July 29, 2021 July 30, 2021	Sale 55,000.00 Par Value of United States Treasury Note/Bond .75% 31 May 2026 @ 100.23% Received Accrued Interest of $67.62	55,000.00	55,124.61	54,787.52	337.09
July 30, 2021 August 2, 2021	Sale 50,000.00 Par Value of United States Treasury Note/Bond .125% 30 Jun 2023 @ 99.91% Received Accrued Interest of $5.60	50,000.00	49,957.03	49,880.16	76.87
August 16, 2021 August 17, 2021	Sale 15,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 May 2051 @ 110.45% Received Accrued Interest of $91.00	15,000.00	16,567.97	15,582.86	985.11
August 19, 2021 August 20, 2021	Sale 80,000.00 Par Value of United States Treasury Note/Bond .125% 30 Jun 2023 @ 99.87% Received Accrued Interest of $13.86	80,000.00	79,893.75	79,808.26	85.49
August 20, 2021 August 23, 2021	Sale 50,000.00 Par Value of United States Treasury Note/Bond .75% 31 May 2026 @ 99.96% Received Accrued Interest of $86.07	50,000.00	49,980.46	49,806.83	173.63
August 25, 2021 August 26, 2021	Sale 50,000.00 Par Value of United States Treas Nts 0.125% 31 May 2023 @ 99.85% Received Accrued Interest of $14.86	50,000.00	49,923.82	49,967.93	-44.11
August 31, 2021 September 2, 2021	Sale 124.00 Shares of Brandywine Realty Trust @ $14.0254, Paid $0.01 SEC Fee, $3.72 Broker Commission	124.00	1,735.42	1,666.80	68.62
September 28, 2021 September 29, 2021	Sale 35,000.00 Par Value of United States Treasury Note/Bond .625% 31 Jul 2026 @ 98.44% Received Accrued Interest of $35.67	35,000.00	34,453.12	34,797.87	-344.75
September 28, 2021 September 29, 2021	Sale 35,000.00 Par Value of United States Treasury Note/Bond .625% 31 Jul 2026 @ 98.44% Received Accrued Interest of $35.67	35,000.00	34,453.12	34,797.87	-344.75

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
September 29, 2021 September 30, 2021	Sale 40,000.00 Par Value of United States Treasury Note/Bond .75% 31 Aug 2026 @ 98.98% Received Accrued Interest of $24.86	40,000.00	39,590.63	39,858.21	-267.58
October 4, 2021 October 5, 2021	Sale 25,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 May 2051 @ 106.98% Received Accrued Interest of $230.72	25,000.00	26,746.10	25,971.43	774.67
October 26, 2021 October 27, 2021	Sale 40,000.00 Par Value of United States Treasury Note/Bond .75% 31 Aug 2026 @ 97.97% Received Accrued Interest of $47.24	40,000.00	39,187.50	39,858.22	-670.72
October 27, 2021 October 28, 2021	Sale 25,000.00 Par Value of WI Treasury .125% 31 Aug 2023 @ 99.43% Received Accrued Interest of $5.01	25,000.00	24,858.40	24,942.79	-84.39
November 15, 2021 November 16, 2021	Sale 45,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 99.86% Received Accrued Interest of $227.45	45,000.00	44,938.47	44,971.46	-32.99
November 17, 2021 November 18, 2021	Sale 20,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 99.76% Received Accrued Interest of $103.26	20,000.00	19,951.56	19,987.32	-35.76
November 19, 2021 November 22, 2021	Sale 15,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 101.90% Received Accrued Interest of $80.71	15,000.00	15,285.15	14,990.48	294.67
November 24, 2021 November 26, 2021	Sale 85,000.00 Par Value of United States Treasury Note/Bond 1.125% 31 Oct 2026 @ 99.09% Received Accrued Interest of $68.68	85,000.00	84,229.69	84,836.61	-606.92
November 29, 2021 December 1, 2021	Sale 83.00 Shares of Host Hotels & Resorts Inc @ $16.3502, Paid $2.49 Broker Commission, $0.01 SEC Fee	83.00	1,354.57	1,182.19	172.38
December 9, 2021 December 10, 2021	Sale 75,000.00 Par Value of United States Treasury Note/Bond .25% 30 Sep 2023 @ 99.29% Received Accrued Interest of $36.57	75,000.00	74,466.80	74,927.67	-460.87

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
December 14, 2021 December 15, 2021	Sale 5,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 101.30% Received Accrued Interest of $7.77	5,000.00	5,065.04	4,926.01	139.03
December 15, 2021 December 16, 2021	Sale 35,000.00 Par Value of United States Treasury Note/Bond 1.125% 31 Oct 2026 @ 99.40% Received Accrued Interest of $50.03	35,000.00	34,789.46	34,940.07	-150.61
December 16, 2021 December 17, 2021	Sale 45,000.00 Par Value of United States Treasury Note/Bond 1.125% 31 Oct 2026 @ 99.40% Received Accrued Interest of $65.73	45,000.00	44,729.30	44,922.96	-193.66
January 3, 2022 January 4, 2022	Sale 35,000.00 Par Value of United States Treasury Note/Bond 1.25% 31 Dec 2026 @ 99.50% Received Accrued Interest of $4.83	35,000.00	34,823.64	34,961.45	-137.81
January 4, 2022 January 5, 2022	Sale 15,000.00 Par Value of United States Treasury Note/Bond 1.25% 30 Nov 2026 @ 100.04% Received Accrued Interest of $18.54	15,000.00	15,006.45	14,999.06	7.39
January 10, 2022 January 11, 2022	Sale 80,000.00 Par Value of United States Treasury Note/Bond 1.25% 30 Nov 2026 @ 99.05% Received Accrued Interest of $115.38	80,000.00	79,237.50	79,995.00	-757.50
January 10, 2022 January 11, 2022	Sale 45,000.00 Par Value of United States Treasury Note/Bond 1.125% 31 Oct 2026 @ 98.46% Received Accrued Interest of $100.69	45,000.00	44,309.18	44,922.96	-613.78
January 25, 2022 January 26, 2022	Sale 75,000.00 Par Value of United States Treasury Note/Bond .75% 31 Dec 2023 @ 99.58% Received Accrued Interest of $40.40	75,000.00	74,683.59	74,931.80	-248.21
February 7, 2022 February 9, 2022	Sale 133.00 Shares of Brixmor Property Group Inc @ $25.0402, Paid $5.32 Broker Commission, $0.02 SEC Fee	133.00	3,325.01	2,285.94	1,039.07
February 9, 2022 February 10, 2022	Sale 25,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 95.10% Received Accrued Interest of $82.61	25,000.00	23,774.42	24,604.34	-829.92

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
February 10, 2022 February 11, 2022	Sale 25,000.00 Par Value of United States Treasury Note/Bond 1.25% 31 Dec 2026 @ 96.85% Received Accrued Interest of $36.26	25,000.00	24,211.91	24,936.28	-724.37
February 15, 2022 February 16, 2022	Sale 15,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 89.72% Received Accrued Interest of $72.25	15,000.00	13,457.81	14,742.97	-1,285.16
February 15, 2022 February 16, 2022	Sale 15,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 89.72% Received Accrued Interest of $72.25	15,000.00	13,458.40	14,742.97	-1,284.57
February 24, 2022 February 25, 2022	Sale 15,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 101.78% Received Accrued Interest of $9.32	15,000.00	15,267.19	14,738.28	528.91
March 8, 2022 March 9, 2022	Sale 25,000.00 Par Value of United States Treasury Inflation Indexed Bonds .125% 15 Feb 2051 @ 110.31% Received Accrued Interest of $2.04	25,000.00	29,596.57	28,276.18	1,320.39
March 31, 2022 April 1, 2022	Sale 72,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.61% Received Accrued Interest of $93.91	72,000.00	71,000.64	71,850.43	-849.79
April 13, 2022 April 18, 2022	Sale 74.00 Shares of Diversified Healthcare Trust @ $2.871, Paid $0.01 SEC Fee, $0.74 Broker Commission	74.00	211.70	393.95	-182.25
April 18, 2022 April 20, 2022	Sale 30.00 Shares of Diversified Healthcare Trust @ $2.783, Paid $0.01 SEC Fee, $0.30 Broker Commission	30.00	83.18	159.71	-76.53
May 4, 2022 May 6, 2022	Sale 45.00 Shares of VICI Properties Inc @ $30.4898, Paid $0.01 SEC Fee, $2.25 Broker Commission	45.00	1,369.78	1,290.00	79.78

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
May 25, 2022 May 26, 2022	Sale 50,000.00 Par Value of United States Treasury Note/Bond 1.875% 28 Feb 2027 @ 96.20% Received Accrued Interest of $221.64	50,000.00	48,097.65	49,691.59	-1,593.94
May 26, 2022 May 27, 2022	Sale 55,000.00 Par Value of United States Treasury Note/Bond 2.75% 30 Apr 2027 @ 100.05% Received Accrued Interest of $110.97	55,000.00	55,025.78	54,624.29	401.49
May 31, 2022 June 1, 2022	Sale 30,000.00 Par Value of United States Treasury Note/Bond 2.75% 30 Apr 2027 @ 100.02% Received Accrued Interest of $71.74	30,000.00	30,004.69	29,795.07	209.62
May 31, 2022 June 2, 2022	Sale 35.00 Shares of Duke Realty Corp @ $52.8537, Paid $0.05 SEC Fee, $1.75 Broker Commission	35.00	1,848.08	1,412.43	435.65
June 1, 2022 June 2, 2022	Sale 50,000.00 Par Value of United States Treasury Note/Bond 1.875% 28 Feb 2027 @ 96.17% Received Accrued Interest of $239.47	50,000.00	48,083.98	49,691.59	-1,607.61
June 2, 2022 June 6, 2022	Sale 65.00 Shares of Duke Realty Corp @ $52.6064, Paid $0.08 SEC Fee, $3.25 Broker Commission	65.00	3,416.09	2,623.08	793.01
June 27, 2022 June 28, 2022	Sale 65,000.00 Par Value of United States Treasury Note/Bond 2.75% 30 Apr 2027 @ 98.04% Received Accrued Interest of $286.58	65,000.00	63,725.39	64,601.27	-875.88
June 28, 2022 June 29, 2022	Sale 75,000.00 Par Value of United States Treasury Note/Bond 2.75% 30 Apr 2027 @ 97.71% Received Accrued Interest of $336.28	75,000.00	73,286.13	74,539.93	-1,253.80
June 27, 2022 June 29, 2022	Sale 59.00 Shares of Sabra Health Care REIT Inc @ $14.5224	59.00	856.82	1,001.21	-144.39
Total Sales			**$3,645,337.55**	**$3,652,822.10**	**-$7,484.55**
Total UBS Securities LLC 0642			**$5,777,630.91**	**$5,785,115.46**	**-$7,484.55**

5% Series Reportable Transactions By Issue

Beginning Market Value: $104,943,254.07
Comparative Value (5%): $5,247,162.70

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
BlackRock Liquidity Funds BlackRock Liquidity FedFund					
Purchases					
July 1, 2021 July 1, 2021	Purchase 429.16 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	429.16	429.16	429.16	
July 1, 2021 July 1, 2021	Purchase 2.55 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2.55	2.55	2.55	
July 1, 2021 July 1, 2021	Purchase 22.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	22.30	22.30	22.30	
July 1, 2021 July 1, 2021	Purchase 7.05 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7.05	7.05	7.05	
July 1, 2021 July 1, 2021	Purchase 0.81 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	0.81	0.81	0.81	
July 1, 2021 July 1, 2021	Purchase 22.93 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	22.93	22.93	22.93	
July 1, 2021 July 1, 2021	Purchase 5.46 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5.46	5.46	5.46	
July 1, 2021 July 1, 2021	Purchase 88,864.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	88,864.57	88,864.57	88,864.57	
July 2, 2021 July 2, 2021	Purchase 39,936.55 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	39,936.55	39,936.55	39,936.55	
July 2, 2021 July 2, 2021	Purchase 7,508.91 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,508.91	7,508.91	7,508.91	
July 6, 2021 July 6, 2021	Purchase 339.36 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	339.36	339.36	339.36	
July 6, 2021 July 6, 2021	Purchase 1,701.76 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,701.76	1,701.76	1,701.76	
July 6, 2021 July 6, 2021	Purchase 618.75 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	618.75	618.75	618.75	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
July 6, 2021 July 6, 2021	Purchase 880.01 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	880.01	880.01	880.01	
July 6, 2021 July 6, 2021	Purchase 3,322.72 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,322.72	3,322.72	3,322.72	
July 8, 2021 July 8, 2021	Purchase 226,448.04 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	226,448.04	226,448.04	226,448.04	
July 8, 2021 July 8, 2021	Purchase 9,432.78 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	9,432.78	9,432.78	9,432.78	
July 8, 2021 July 8, 2021	Purchase 2,659.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,659.90	2,659.90	2,659.90	
July 9, 2021 July 9, 2021	Purchase 535.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	535.25	535.25	535.25	
July 9, 2021 July 9, 2021	Purchase 1,443.64 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,443.64	1,443.64	1,443.64	
July 9, 2021 July 9, 2021	Purchase 40.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	40.02	40.02	40.02	
July 12, 2021 July 12, 2021	Purchase 1,980,306.99 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,980,306.99	1,980,306.99	1,980,306.99	
July 12, 2021 July 12, 2021	Purchase 73.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	73.57	73.57	73.57	
July 12, 2021 July 12, 2021	Purchase 2,000,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,000,000.00	2,000,000.00	2,000,000.00	
July 13, 2021 July 13, 2021	Purchase 184,521.06 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	184,521.06	184,521.06	184,521.06	
July 13, 2021 July 13, 2021	Purchase 1,000,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,000,000.00	1,000,000.00	1,000,000.00	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
July 13, 2021 July 13, 2021	Purchase 4,622.22 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,622.22	4,622.22	4,622.22	
July 14, 2021 July 14, 2021	Purchase 1,584,931.40 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,584,931.40	1,584,931.40	1,584,931.40	
July 14, 2021 July 14, 2021	Purchase 11,496,931.52 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	11,496,931.52	11,496,931.52	11,496,931.52	
July 14, 2021 July 14, 2021	Purchase 15,009.78 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	15,009.78	15,009.78	15,009.78	
July 15, 2021 July 15, 2021	Purchase 1,101.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,101.90	1,101.90	1,101.90	
July 15, 2021 July 15, 2021	Purchase 61,007.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	61,007.00	61,007.00	61,007.00	
July 15, 2021 July 15, 2021	Purchase 7,482.68 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,482.68	7,482.68	7,482.68	
July 16, 2021 July 16, 2021	Purchase 105,829.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	105,829.00	105,829.00	105,829.00	
July 16, 2021 July 16, 2021	Purchase 17,272.83 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	17,272.83	17,272.83	17,272.83	
July 16, 2021 July 16, 2021	Purchase 74.12 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	74.12	74.12	74.12	
July 16, 2021 July 16, 2021	Purchase 25,820.40 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	25,820.40	25,820.40	25,820.40	
July 16, 2021 July 16, 2021	Purchase 354.46 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	354.46	354.46	354.46	
July 16, 2021 July 16, 2021	Purchase 1,025,606.35 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,025,606.35	1,025,606.35	1,025,606.35	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
July 19, 2021 July 19, 2021	Purchase 360,372.08 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	360,372.08	360,372.08	360,372.08	
July 19, 2021 July 19, 2021	Purchase 4,888.93 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,888.93	4,888.93	4,888.93	
July 20, 2021 July 20, 2021	Purchase 59,920.81 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	59,920.81	59,920.81	59,920.81	
July 20, 2021 July 20, 2021	Purchase 4,980.80 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,980.80	4,980.80	4,980.80	
July 20, 2021 July 20, 2021	Purchase 41,585.47 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	41,585.47	41,585.47	41,585.47	
July 20, 2021 July 20, 2021	Purchase 152,954.41 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	152,954.41	152,954.41	152,954.41	
July 20, 2021 July 20, 2021	Purchase 97,952.48 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	97,952.48	97,952.48	97,952.48	
July 21, 2021 July 21, 2021	Purchase 456.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	456.25	456.25	456.25	
July 21, 2021 July 21, 2021	Purchase 383.23 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	383.23	383.23	383.23	
July 21, 2021 July 21, 2021	Purchase 16,175.12 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	16,175.12	16,175.12	16,175.12	
July 22, 2021 July 22, 2021	Purchase 46,123.17 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	46,123.17	46,123.17	46,123.17	
July 22, 2021 July 22, 2021	Purchase 245,897.89 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	245,897.89	245,897.89	245,897.89	
July 22, 2021 July 22, 2021	Purchase 238.43 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	238.43	238.43	238.43	
July 23, 2021 July 23, 2021	Purchase 65,415.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	65,415.30	65,415.30	65,415.30	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
July 23, 2021 July 23, 2021	Purchase 17,346.61 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	17,346.61	17,346.61	17,346.61	
July 26, 2021 July 26, 2021	Purchase 192,009.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	192,009.30	192,009.30	192,009.30	
July 26, 2021 July 26, 2021	Purchase 3,283.68 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,283.68	3,283.68	3,283.68	
July 26, 2021 July 26, 2021	Purchase 38,649.27 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	38,649.27	38,649.27	38,649.27	
July 26, 2021 July 26, 2021	Purchase 4,149.46 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,149.46	4,149.46	4,149.46	
July 26, 2021 July 26, 2021	Purchase 465.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	465.90	465.90	465.90	
July 26, 2021 July 26, 2021	Purchase 74,694.98 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	74,694.98	74,694.98	74,694.98	
July 27, 2021 July 27, 2021	Purchase 1,781.03 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,781.03	1,781.03	1,781.03	
July 27, 2021 July 27, 2021	Purchase 233,618.72 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	233,618.72	233,618.72	233,618.72	
July 28, 2021 July 28, 2021	Purchase 43,737.12 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	43,737.12	43,737.12	43,737.12	
July 28, 2021 July 28, 2021	Purchase 3,268.10 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,268.10	3,268.10	3,268.10	
July 29, 2021 July 29, 2021	Purchase 219,788.67 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	219,788.67	219,788.67	219,788.67	
July 29, 2021 July 29, 2021	Purchase 2,148.38 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,148.38	2,148.38	2,148.38	
July 29, 2021 July 29, 2021	Purchase 1,617.64 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,617.64	1,617.64	1,617.64	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
July 30, 2021 July 30, 2021	Purchase 55,192.23 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	55,192.23	55,192.23	55,192.23	
July 30, 2021 July 30, 2021	Purchase 5,244.94 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,244.94	5,244.94	5,244.94	
July 30, 2021 July 30, 2021	Purchase 12,956.19 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	12,956.19	12,956.19	12,956.19	
August 2, 2021 August 2, 2021	Purchase 163.13 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	163.13	163.13	163.13	
August 2, 2021 August 2, 2021	Purchase 0.04 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	0.04	0.04	0.04	
August 2, 2021 August 2, 2021	Purchase 2.79 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2.79	2.79	2.79	
August 2, 2021 August 2, 2021	Purchase 1.10 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1.10	1.10	1.10	
August 2, 2021 August 2, 2021	Purchase 21.15 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	21.15	21.15	21.15	
August 2, 2021 August 2, 2021	Purchase 12.65 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	12.65	12.65	12.65	
August 2, 2021 August 2, 2021	Purchase 20.74 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	20.74	20.74	20.74	
August 3, 2021 August 3, 2021	Purchase 11,676.85 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	11,676.85	11,676.85	11,676.85	
August 4, 2021 August 4, 2021	Purchase 286.60 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	286.60	286.60	286.60	
August 4, 2021 August 4, 2021	Purchase 1,877.45 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,877.45	1,877.45	1,877.45	
August 6, 2021 August 6, 2021	Purchase 10,982.66 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	10,982.66	10,982.66	10,982.66	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
August 6, 2021 August 6, 2021	Purchase 3,894.43 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,894.43	3,894.43	3,894.43	
August 9, 2021 August 9, 2021	Purchase 520.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	520.00	520.00	520.00	
August 9, 2021 August 9, 2021	Purchase 2,404.60 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,404.60	2,404.60	2,404.60	
August 10, 2021 August 10, 2021	Purchase 39,972.81 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	39,972.81	39,972.81	39,972.81	
August 11, 2021 August 11, 2021	Purchase 55,431.23 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	55,431.23	55,431.23	55,431.23	
August 11, 2021 August 11, 2021	Purchase 5,787.60 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,787.60	5,787.60	5,787.60	
August 11, 2021 August 11, 2021	Purchase 40.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	40.02	40.02	40.02	
August 11, 2021 August 11, 2021	Purchase 703.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	703.30	703.30	703.30	
August 12, 2021 August 12, 2021	Purchase 30,229.40 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	30,229.40	30,229.40	30,229.40	
August 12, 2021 August 12, 2021	Purchase 8,978.86 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,978.86	8,978.86	8,978.86	
August 12, 2021 August 12, 2021	Purchase 243.78 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	243.78	243.78	243.78	
August 12, 2021 August 12, 2021	Purchase 380,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	380,000.00	380,000.00	380,000.00	
August 13, 2021 August 13, 2021	Purchase 416,778.22 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	416,778.22	416,778.22	416,778.22	
August 13, 2021 August 13, 2021	Purchase 105.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	105.30	105.30	105.30	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
August 13, 2021 August 13, 2021	Purchase 30,089.72 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	30,089.72	30,089.72	30,089.72	
August 16, 2021 August 16, 2021	Purchase 34,338.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	34,338.30	34,338.30	34,338.30	
August 16, 2021 August 16, 2021	Purchase 4,540.93 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,540.93	4,540.93	4,540.93	
August 16, 2021 August 16, 2021	Purchase 8,147.69 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,147.69	8,147.69	8,147.69	
August 16, 2021 August 16, 2021	Purchase 504.92 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	504.92	504.92	504.92	
August 16, 2021 August 16, 2021	Purchase 2,981.15 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,981.15	2,981.15	2,981.15	
August 17, 2021 August 17, 2021	Purchase 90,223.27 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	90,223.27	90,223.27	90,223.27	
August 17, 2021 August 17, 2021	Purchase 375.86 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	375.86	375.86	375.86	
August 17, 2021 August 17, 2021	Purchase 354.46 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	354.46	354.46	354.46	
August 18, 2021 August 18, 2021	Purchase 540.64 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	540.64	540.64	540.64	
August 18, 2021 August 18, 2021	Purchase 23,240.29 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	23,240.29	23,240.29	23,240.29	
August 19, 2021 August 19, 2021	Purchase 1,402.29 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,402.29	1,402.29	1,402.29	
August 19, 2021 August 19, 2021	Purchase 78,504.85 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	78,504.85	78,504.85	78,504.85	
August 19, 2021 August 19, 2021	Purchase 1,265,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,265,000.00	1,265,000.00	1,265,000.00	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
August 20, 2021 August 20, 2021	Purchase 34,912.03 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	34,912.03	34,912.03	34,912.03	
August 20, 2021 August 20, 2021	Purchase 4,713.75 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,713.75	4,713.75	4,713.75	
August 20, 2021 August 20, 2021	Purchase 22,348.35 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	22,348.35	22,348.35	22,348.35	
August 20, 2021 August 20, 2021	Purchase 22.92 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	22.92	22.92	22.92	
August 20, 2021 August 20, 2021	Purchase 39,490.63 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	39,490.63	39,490.63	39,490.63	
August 23, 2021 August 23, 2021	Purchase 2,430.74 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,430.74	2,430.74	2,430.74	
August 23, 2021 August 23, 2021	Purchase 15,498.78 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	15,498.78	15,498.78	15,498.78	
August 23, 2021 August 23, 2021	Purchase 345.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	345.50	345.50	345.50	
August 24, 2021 August 24, 2021	Purchase 85,193.28 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	85,193.28	85,193.28	85,193.28	
August 24, 2021 August 24, 2021	Purchase 72.27 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	72.27	72.27	72.27	
August 24, 2021 August 24, 2021	Purchase 12,547.64 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	12,547.64	12,547.64	12,547.64	
August 25, 2021 August 25, 2021	Purchase 657,948.67 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	657,948.67	657,948.67	657,948.67	
August 25, 2021 August 25, 2021	Purchase 88,288.35 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	88,288.35	88,288.35	88,288.35	
August 25, 2021 August 25, 2021	Purchase 5,807.38 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,807.38	5,807.38	5,807.38	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
August 25, 2021 August 25, 2021	Purchase 11.66 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	11.66	11.66	11.66	
August 25, 2021 August 25, 2021	Purchase 348.26 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	348.26	348.26	348.26	
August 25, 2021 August 25, 2021	Purchase 258.17 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	258.17	258.17	258.17	
August 26, 2021 August 26, 2021	Purchase 750,298.63 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	750,298.63	750,298.63	750,298.63	
August 26, 2021 August 26, 2021	Purchase 95,455.63 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	95,455.63	95,455.63	95,455.63	
August 27, 2021 August 27, 2021	Purchase 476,136.24 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	476,136.24	476,136.24	476,136.24	
August 27, 2021 August 27, 2021	Purchase 4,409.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,409.25	4,409.25	4,409.25	
August 27, 2021 August 27, 2021	Purchase 100,161.80 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	100,161.80	100,161.80	100,161.80	
August 30, 2021 August 30, 2021	Purchase 7,008.27 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,008.27	7,008.27	7,008.27	
August 30, 2021 August 30, 2021	Purchase 195,539.88 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	195,539.88	195,539.88	195,539.88	
August 31, 2021 August 31, 2021	Purchase 2,303.62 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,303.62	2,303.62	2,303.62	
August 31, 2021 August 31, 2021	Purchase 143,699.89 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	143,699.89	143,699.89	143,699.89	
September 1, 2021 September 1, 2021	Purchase 2,579.92 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,579.92	2,579.92	2,579.92	
September 1, 2021 September 1, 2021	Purchase 587.81 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	587.81	587.81	587.81	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
September 1, 2021 September 1, 2021	Purchase 14.96 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	14.96	14.96	14.96	
September 1, 2021 September 1, 2021	Purchase 0.04 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	0.04	0.04	0.04	
September 1, 2021 September 1, 2021	Purchase 30.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	30.30	30.30	30.30	
September 1, 2021 September 1, 2021	Purchase 7.26 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7.26	7.26	7.26	
September 1, 2021 September 1, 2021	Purchase 2.79 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2.79	2.79	2.79	
September 1, 2021 September 1, 2021	Purchase 1.15 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1.15	1.15	1.15	
September 1, 2021 September 1, 2021	Purchase 23,231.72 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	23,231.72	23,231.72	23,231.72	
September 2, 2021 September 2, 2021	Purchase 11,249.55 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	11,249.55	11,249.55	11,249.55	
September 3, 2021 September 3, 2021	Purchase 6,110.17 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,110.17	6,110.17	6,110.17	
September 9, 2021 September 9, 2021	Purchase 6,559.93 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,559.93	6,559.93	6,559.93	
September 9, 2021 September 9, 2021	Purchase 359.74 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	359.74	359.74	359.74	
September 9, 2021 September 9, 2021	Purchase 10,011.89 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	10,011.89	10,011.89	10,011.89	
September 10, 2021 September 10, 2021	Purchase 11,724.74 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	11,724.74	11,724.74	11,724.74	
September 10, 2021 September 10, 2021	Purchase 212.03 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	212.03	212.03	212.03	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
September 10, 2021 September 10, 2021	Purchase 76.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	76.02	76.02	76.02	
September 13, 2021 September 13, 2021	Purchase 15,480.17 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	15,480.17	15,480.17	15,480.17	
September 13, 2021 September 13, 2021	Purchase 18,264.87 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	18,264.87	18,264.87	18,264.87	
September 13, 2021 September 13, 2021	Purchase 1,406.94 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,406.94	1,406.94	1,406.94	
September 13, 2021 September 13, 2021	Purchase 40.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	40.02	40.02	40.02	
September 13, 2021 September 13, 2021	Purchase 7,852.07 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,852.07	7,852.07	7,852.07	
September 14, 2021 September 14, 2021	Purchase 108,646.12 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	108,646.12	108,646.12	108,646.12	
September 15, 2021 September 15, 2021	Purchase 14,012.66 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	14,012.66	14,012.66	14,012.66	
September 15, 2021 September 15, 2021	Purchase 35,498.84 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	35,498.84	35,498.84	35,498.84	
September 15, 2021 September 15, 2021	Purchase 12,052.20 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	12,052.20	12,052.20	12,052.20	
September 15, 2021 September 15, 2021	Purchase 10,937.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	10,937.30	10,937.30	10,937.30	
September 15, 2021 September 15, 2021	Purchase 71.63 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	71.63	71.63	71.63	
September 16, 2021 September 16, 2021	Purchase 39,588.24 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	39,588.24	39,588.24	39,588.24	
September 16, 2021 September 16, 2021	Purchase 74.15 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	74.15	74.15	74.15	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
September 17, 2021 September 17, 2021	Purchase 74,922.49 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	74,922.49	74,922.49	74,922.49	
September 17, 2021 September 17, 2021	Purchase 228.32 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	228.32	228.32	228.32	
September 20, 2021 September 20, 2021	Purchase 23,603.82 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	23,603.82	23,603.82	23,603.82	
September 20, 2021 September 20, 2021	Purchase 157,432.98 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	157,432.98	157,432.98	157,432.98	
September 20, 2021 September 20, 2021	Purchase 375.92 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	375.92	375.92	375.92	
September 20, 2021 September 20, 2021	Purchase 7,452.66 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,452.66	7,452.66	7,452.66	
September 20, 2021 September 20, 2021	Purchase 36,207.76 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	36,207.76	36,207.76	36,207.76	
September 20, 2021 September 20, 2021	Purchase 105.68 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	105.68	105.68	105.68	
September 21, 2021 September 21, 2021	Purchase 3,845.85 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,845.85	3,845.85	3,845.85	
September 21, 2021 September 21, 2021	Purchase 126.79 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	126.79	126.79	126.79	
September 21, 2021 September 21, 2021	Purchase 72,939.44 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	72,939.44	72,939.44	72,939.44	
September 22, 2021 September 22, 2021	Purchase 3,045.07 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,045.07	3,045.07	3,045.07	
September 22, 2021 September 22, 2021	Purchase 704.55 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	704.55	704.55	704.55	
September 22, 2021 September 22, 2021	Purchase 5,055.13 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,055.13	5,055.13	5,055.13	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
September 23, 2021 September 23, 2021	Purchase 5,654.77 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,654.77	5,654.77	5,654.77	
September 23, 2021 September 23, 2021	Purchase 12,881.88 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	12,881.88	12,881.88	12,881.88	
September 24, 2021 September 24, 2021	Purchase 1,150,485.80 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,150,485.80	1,150,485.80	1,150,485.80	
September 24, 2021 September 24, 2021	Purchase 14,120.10 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	14,120.10	14,120.10	14,120.10	
September 24, 2021 September 24, 2021	Purchase 79,672.94 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	79,672.94	79,672.94	79,672.94	
September 27, 2021 September 27, 2021	Purchase 341,336.56 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	341,336.56	341,336.56	341,336.56	
September 27, 2021 September 27, 2021	Purchase 61,844.75 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	61,844.75	61,844.75	61,844.75	
September 27, 2021 September 27, 2021	Purchase 1,171.72 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,171.72	1,171.72	1,171.72	
September 27, 2021 September 27, 2021	Purchase 656.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	656.25	656.25	656.25	
September 27, 2021 September 27, 2021	Purchase 48,998.52 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	48,998.52	48,998.52	48,998.52	
September 27, 2021 September 27, 2021	Purchase 5,069.94 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,069.94	5,069.94	5,069.94	
September 27, 2021 September 27, 2021	Purchase 7,290.10 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,290.10	7,290.10	7,290.10	
September 28, 2021 September 28, 2021	Purchase 109,837.20 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	109,837.20	109,837.20	109,837.20	
September 28, 2021 September 28, 2021	Purchase 8,786.85 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,786.85	8,786.85	8,786.85	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
September 28, 2021 September 28, 2021	Purchase 24,945.40 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	24,945.40	24,945.40	24,945.40	
September 28, 2021 September 28, 2021	Purchase 192,287.12 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	192,287.12	192,287.12	192,287.12	
September 29, 2021 September 29, 2021	Purchase 627,857.23 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	627,857.23	627,857.23	627,857.23	
September 29, 2021 September 29, 2021	Purchase 2,689.12 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,689.12	2,689.12	2,689.12	
September 29, 2021 September 29, 2021	Purchase 1,998.49 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,998.49	1,998.49	1,998.49	
September 29, 2021 September 29, 2021	Purchase 85,299.60 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	85,299.60	85,299.60	85,299.60	
September 30, 2021 September 30, 2021	Purchase 63,905.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	63,905.57	63,905.57	63,905.57	
September 30, 2021 September 30, 2021	Purchase 19,723.18 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	19,723.18	19,723.18	19,723.18	
September 30, 2021 September 30, 2021	Purchase 1,103.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,103.00	1,103.00	1,103.00	
September 30, 2021 September 30, 2021	Purchase 2,496.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,496.00	2,496.00	2,496.00	
September 30, 2021 September 30, 2021	Purchase 5,743.72 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,743.72	5,743.72	5,743.72	
October 1, 2021 October 1, 2021	Purchase 12.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	12.57	12.57	12.57	
October 1, 2021 October 1, 2021	Purchase 2.70 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2.70	2.70	2.70	
October 1, 2021 October 1, 2021	Purchase 123.51 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	123.51	123.51	123.51	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
October 1, 2021 October 1, 2021	Purchase 9.89 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	9.89	9.89	9.89	
October 1, 2021 October 1, 2021	Purchase 7.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7.02	7.02	7.02	
October 1, 2021 October 1, 2021	Purchase 0.04 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	0.04	0.04	0.04	
October 1, 2021 October 1, 2021	Purchase 3,108.05 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,108.05	3,108.05	3,108.05	
October 4, 2021 October 4, 2021	Purchase 1,311.60 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,311.60	1,311.60	1,311.60	
October 5, 2021 October 5, 2021	Purchase 1,081.07 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,081.07	1,081.07	1,081.07	
October 5, 2021 October 5, 2021	Purchase 34,266.46 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	34,266.46	34,266.46	34,266.46	
October 5, 2021 October 5, 2021	Purchase 2,003,410.16 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,003,410.16	2,003,410.16	2,003,410.16	
October 7, 2021 October 7, 2021	Purchase 52,741.82 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	52,741.82	52,741.82	52,741.82	
October 8, 2021 October 8, 2021	Purchase 196,866.04 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	196,866.04	196,866.04	196,866.04	
October 8, 2021 October 8, 2021	Purchase 6,181.04 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,181.04	6,181.04	6,181.04	
October 12, 2021 October 12, 2021	Purchase 669.38 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	669.38	669.38	669.38	
October 12, 2021 October 12, 2021	Purchase 1,946.75 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,946.75	1,946.75	1,946.75	
October 12, 2021 October 12, 2021	Purchase 40.03 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	40.03	40.03	40.03	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
October 12, 2021 October 12, 2021	Purchase 17,678.36 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	17,678.36	17,678.36	17,678.36	
October 13, 2021 October 13, 2021	Purchase 73.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	73.57	73.57	73.57	
October 13, 2021 October 13, 2021	Purchase 13,591.45 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	13,591.45	13,591.45	13,591.45	
October 13, 2021 October 13, 2021	Purchase 78.58 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	78.58	78.58	78.58	
October 14, 2021 October 14, 2021	Purchase 2,023.69 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,023.69	2,023.69	2,023.69	
October 14, 2021 October 14, 2021	Purchase 167.76 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	167.76	167.76	167.76	
October 15, 2021 October 15, 2021	Purchase 45,090.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	45,090.00	45,090.00	45,090.00	
October 15, 2021 October 15, 2021	Purchase 3,904.65 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,904.65	3,904.65	3,904.65	
October 15, 2021 October 15, 2021	Purchase 2,983.89 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,983.89	2,983.89	2,983.89	
October 15, 2021 October 15, 2021	Purchase 84.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	84.50	84.50	84.50	
October 15, 2021 October 15, 2021	Purchase 58,436.99 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	58,436.99	58,436.99	58,436.99	
October 15, 2021 October 15, 2021	Purchase 6,022.43 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,022.43	6,022.43	6,022.43	
October 18, 2021 October 18, 2021	Purchase 14,234.51 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	14,234.51	14,234.51	14,234.51	
October 18, 2021 October 18, 2021	Purchase 228.32 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	228.32	228.32	228.32	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
October 18, 2021 October 18, 2021	Purchase 11,902.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	11,902.90	11,902.90	11,902.90	
October 19, 2021 October 19, 2021	Purchase 78,051.44 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	78,051.44	78,051.44	78,051.44	
October 19, 2021 October 19, 2021	Purchase 25,124.91 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	25,124.91	25,124.91	25,124.91	
October 20, 2021 October 20, 2021	Purchase 9,857.07 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	9,857.07	9,857.07	9,857.07	
October 20, 2021 October 20, 2021	Purchase 10,754.08 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	10,754.08	10,754.08	10,754.08	
October 20, 2021 October 20, 2021	Purchase 28,728.92 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	28,728.92	28,728.92	28,728.92	
October 20, 2021 October 20, 2021	Purchase 18,701.24 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	18,701.24	18,701.24	18,701.24	
October 21, 2021 October 21, 2021	Purchase 13,048.63 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	13,048.63	13,048.63	13,048.63	
October 22, 2021 October 22, 2021	Purchase 618,098.71 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	618,098.71	618,098.71	618,098.71	
October 22, 2021 October 22, 2021	Purchase 353.46 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	353.46	353.46	353.46	
October 22, 2021 October 22, 2021	Purchase 315.60 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	315.60	315.60	315.60	
October 22, 2021 October 22, 2021	Purchase 33,669.38 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	33,669.38	33,669.38	33,669.38	
October 25, 2021 October 25, 2021	Purchase 728,732.11 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	728,732.11	728,732.11	728,732.11	
October 25, 2021 October 25, 2021	Purchase 76,124.98 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	76,124.98	76,124.98	76,124.98	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
October 25, 2021 October 25, 2021	Purchase 3,947.49 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,947.49	3,947.49	3,947.49	
October 25, 2021 October 25, 2021	Purchase 8,720.59 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,720.59	8,720.59	8,720.59	
October 26, 2021 October 26, 2021	Purchase 558,016.58 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	558,016.58	558,016.58	558,016.58	
October 26, 2021 October 26, 2021	Purchase 4,332.72 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,332.72	4,332.72	4,332.72	
October 26, 2021 October 26, 2021	Purchase 213,689.96 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	213,689.96	213,689.96	213,689.96	
October 27, 2021 October 27, 2021	Purchase 282,783.83 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	282,783.83	282,783.83	282,783.83	
October 27, 2021 October 27, 2021	Purchase 8,913.03 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,913.03	8,913.03	8,913.03	
October 27, 2021 October 27, 2021	Purchase 77,544.74 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	77,544.74	77,544.74	77,544.74	
October 28, 2021 October 28, 2021	Purchase 60,234.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	60,234.00	60,234.00	60,234.00	
October 28, 2021 October 28, 2021	Purchase 56,710.73 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	56,710.73	56,710.73	56,710.73	
October 29, 2021 October 29, 2021	Purchase 14,214.73 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	14,214.73	14,214.73	14,214.73	
October 29, 2021 October 29, 2021	Purchase 323,570.68 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	323,570.68	323,570.68	323,570.68	
November 1, 2021 November 1, 2021	Purchase 8,366.68 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,366.68	8,366.68	8,366.68	
November 1, 2021 November 1, 2021	Purchase 1,542.78 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,542.78	1,542.78	1,542.78	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
November 1, 2021 November 1, 2021	Purchase 1,500.75 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,500.75	1,500.75	1,500.75	
November 1, 2021 November 1, 2021	Purchase 17.42 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	17.42	17.42	17.42	
November 1, 2021 November 1, 2021	Purchase 8.53 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8.53	8.53	8.53	
November 1, 2021 November 1, 2021	Purchase 0.04 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	0.04	0.04	0.04	
November 1, 2021 November 1, 2021	Purchase 796.12 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	796.12	796.12	796.12	
November 1, 2021 November 1, 2021	Purchase 2.79 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2.79	2.79	2.79	
November 1, 2021 November 1, 2021	Purchase 0.87 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	0.87	0.87	0.87	
November 1, 2021 November 1, 2021	Purchase 34.74 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	34.74	34.74	34.74	
November 1, 2021 November 1, 2021	Purchase 76,755.47 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	76,755.47	76,755.47	76,755.47	
November 2, 2021 November 2, 2021	Purchase 206,477.27 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	206,477.27	206,477.27	206,477.27	
November 3, 2021 November 3, 2021	Purchase 169.45 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	169.45	169.45	169.45	
November 3, 2021 November 3, 2021	Purchase 1,311.60 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,311.60	1,311.60	1,311.60	
November 4, 2021 November 4, 2021	Purchase 96.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	96.25	96.25	96.25	
November 4, 2021 November 4, 2021	Purchase 339.84 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	339.84	339.84	339.84	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
November 4, 2021 November 4, 2021	Purchase 8,442.03 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,442.03	8,442.03	8,442.03	
November 8, 2021 November 8, 2021	Purchase 68,037.87 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	68,037.87	68,037.87	68,037.87	
November 8, 2021 November 8, 2021	Purchase 25,525.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	25,525.00	25,525.00	25,525.00	
November 8, 2021 November 8, 2021	Purchase 437.20 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	437.20	437.20	437.20	
November 9, 2021 November 9, 2021	Purchase 1,851.45 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,851.45	1,851.45	1,851.45	
November 10, 2021 November 10, 2021	Purchase 171,828.27 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	171,828.27	171,828.27	171,828.27	
November 10, 2021 November 10, 2021	Purchase 39,970.16 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	39,970.16	39,970.16	39,970.16	
November 10, 2021 November 10, 2021	Purchase 30,490.22 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	30,490.22	30,490.22	30,490.22	
November 10, 2021 November 10, 2021	Purchase 62,170.39 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	62,170.39	62,170.39	62,170.39	
November 10, 2021 November 10, 2021	Purchase 14,960.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	14,960.00	14,960.00	14,960.00	
November 10, 2021 November 10, 2021	Purchase 130,214.84 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	130,214.84	130,214.84	130,214.84	
November 12, 2021 November 12, 2021	Purchase 430,226.09 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	430,226.09	430,226.09	430,226.09	
November 12, 2021 November 12, 2021	Purchase 76.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	76.02	76.02	76.02	
November 12, 2021 November 12, 2021	Purchase 126,419.35 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	126,419.35	126,419.35	126,419.35	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
November 12, 2021 November 12, 2021	Purchase 4,742.77 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,742.77	4,742.77	4,742.77	
November 15, 2021 November 15, 2021	Purchase 29,096.81 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	29,096.81	29,096.81	29,096.81	
November 15, 2021 November 15, 2021	Purchase 469.91 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	469.91	469.91	469.91	
November 15, 2021 November 15, 2021	Purchase 9,215.66 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	9,215.66	9,215.66	9,215.66	
November 15, 2021 November 15, 2021	Purchase 38,929.09 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	38,929.09	38,929.09	38,929.09	
November 16, 2021 November 16, 2021	Purchase 1,181,019.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,181,019.57	1,181,019.57	1,181,019.57	
November 16, 2021 November 16, 2021	Purchase 135,582.51 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	135,582.51	135,582.51	135,582.51	
November 16, 2021 November 16, 2021	Purchase 71.63 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	71.63	71.63	71.63	
November 16, 2021 November 16, 2021	Purchase 14,476.36 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	14,476.36	14,476.36	14,476.36	
November 16, 2021 November 16, 2021	Purchase 8,825.65 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,825.65	8,825.65	8,825.65	
November 17, 2021 November 17, 2021	Purchase 107,341.09 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	107,341.09	107,341.09	107,341.09	
November 17, 2021 November 17, 2021	Purchase 12,165.07 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	12,165.07	12,165.07	12,165.07	
November 17, 2021 November 17, 2021	Purchase 147.55 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	147.55	147.55	147.55	
November 17, 2021 November 17, 2021	Purchase 8.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8.57	8.57	8.57	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
November 17, 2021 November 17, 2021	Purchase 16,368.49 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	16,368.49	16,368.49	16,368.49	
November 18, 2021 November 18, 2021	Purchase 228.31 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	228.31	228.31	228.31	
November 18, 2021 November 18, 2021	Purchase 1,006.17 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,006.17	1,006.17	1,006.17	
November 18, 2021 November 18, 2021	Purchase 1,500,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,500,000.00	1,500,000.00	1,500,000.00	
November 18, 2021 November 18, 2021	Purchase 34,598.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	34,598.30	34,598.30	34,598.30	
November 19, 2021 November 19, 2021	Purchase 677,203.89 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	677,203.89	677,203.89	677,203.89	
November 19, 2021 November 19, 2021	Purchase 1,562.70 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,562.70	1,562.70	1,562.70	
November 19, 2021 November 19, 2021	Purchase 9,069.11 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	9,069.11	9,069.11	9,069.11	
November 22, 2021 November 22, 2021	Purchase 7,434.61 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,434.61	7,434.61	7,434.61	
November 22, 2021 November 22, 2021	Purchase 27,066.79 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	27,066.79	27,066.79	27,066.79	
November 22, 2021 November 22, 2021	Purchase 11,516.94 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	11,516.94	11,516.94	11,516.94	
November 23, 2021 November 23, 2021	Purchase 238,122.54 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	238,122.54	238,122.54	238,122.54	
November 23, 2021 November 23, 2021	Purchase 13,072.92 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	13,072.92	13,072.92	13,072.92	
November 23, 2021 November 23, 2021	Purchase 199,282.62 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	199,282.62	199,282.62	199,282.62	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
November 23, 2021 November 23, 2021	Purchase 117,336.39 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	117,336.39	117,336.39	117,336.39	
November 24, 2021 November 24, 2021	Purchase 760,764.64 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	760,764.64	760,764.64	760,764.64	
November 24, 2021 November 24, 2021	Purchase 3,922.09 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,922.09	3,922.09	3,922.09	
November 24, 2021 November 24, 2021	Purchase 93,441.34 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	93,441.34	93,441.34	93,441.34	
November 26, 2021 November 26, 2021	Purchase 93,492.34 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	93,492.34	93,492.34	93,492.34	
November 26, 2021 November 26, 2021	Purchase 887,041.47 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	887,041.47	887,041.47	887,041.47	
November 26, 2021 November 26, 2021	Purchase 871.97 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	871.97	871.97	871.97	
November 26, 2021 November 26, 2021	Purchase 6,503.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,503.25	6,503.25	6,503.25	
November 26, 2021 November 26, 2021	Purchase 29,203.59 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	29,203.59	29,203.59	29,203.59	
November 26, 2021 November 26, 2021	Purchase 11.33 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	11.33	11.33	11.33	
November 26, 2021 November 26, 2021	Purchase 605.13 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	605.13	605.13	605.13	
November 29, 2021 November 29, 2021	Purchase 4,435.14 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,435.14	4,435.14	4,435.14	
November 29, 2021 November 29, 2021	Purchase 198,131.33 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	198,131.33	198,131.33	198,131.33	
November 30, 2021 November 30, 2021	Purchase 2,368.89 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,368.89	2,368.89	2,368.89	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
November 30, 2021 November 30, 2021	Purchase 4,932.54 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,932.54	4,932.54	4,932.54	
December 1, 2021 December 1, 2021	Purchase 10,956.56 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	10,956.56	10,956.56	10,956.56	
December 1, 2021 December 1, 2021	Purchase 12,316.24 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	12,316.24	12,316.24	12,316.24	
December 1, 2021 December 1, 2021	Purchase 26.88 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	26.88	26.88	26.88	
December 1, 2021 December 1, 2021	Purchase 6.43 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6.43	6.43	6.43	
December 1, 2021 December 1, 2021	Purchase 1.80 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1.80	1.80	1.80	
December 1, 2021 December 1, 2021	Purchase 2.51 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2.51	2.51	2.51	
December 1, 2021 December 1, 2021	Purchase 32.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	32.25	32.25	32.25	
December 1, 2021 December 1, 2021	Purchase 6.36 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6.36	6.36	6.36	
December 1, 2021 December 1, 2021	Purchase 1,786.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,786.00	1,786.00	1,786.00	
December 2, 2021 December 2, 2021	Purchase 1,495.63 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,495.63	1,495.63	1,495.63	
December 2, 2021 December 2, 2021	Purchase 12,305.40 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	12,305.40	12,305.40	12,305.40	
December 2, 2021 December 2, 2021	Purchase 4.40 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4.40	4.40	4.40	
December 3, 2021 December 3, 2021	Purchase 76,551.75 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	76,551.75	76,551.75	76,551.75	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
December 6, 2021 December 6, 2021	Purchase 100,934.09 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	100,934.09	100,934.09	100,934.09	
December 6, 2021 December 6, 2021	Purchase 6,734.81 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,734.81	6,734.81	6,734.81	
December 6, 2021 December 6, 2021	Purchase 13,900.01 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	13,900.01	13,900.01	13,900.01	
December 8, 2021 December 8, 2021	Purchase 65,006.36 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	65,006.36	65,006.36	65,006.36	
December 8, 2021 December 8, 2021	Purchase 580.83 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	580.83	580.83	580.83	
December 9, 2021 December 9, 2021	Purchase 33,931.29 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	33,931.29	33,931.29	33,931.29	
December 9, 2021 December 9, 2021	Purchase 5,251.63 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,251.63	5,251.63	5,251.63	
December 9, 2021 December 9, 2021	Purchase 218.95 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	218.95	218.95	218.95	
December 9, 2021 December 9, 2021	Purchase 725,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	725,000.00	725,000.00	725,000.00	
December 9, 2021 December 9, 2021	Purchase 40.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	40.02	40.02	40.02	
December 9, 2021 December 9, 2021	Purchase 4.46 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4.46	4.46	4.46	
December 10, 2021 December 10, 2021	Purchase 73.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	73.57	73.57	73.57	
December 10, 2021 December 10, 2021	Purchase 1,896.24 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,896.24	1,896.24	1,896.24	
December 13, 2021 December 13, 2021	Purchase 3,978.94 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,978.94	3,978.94	3,978.94	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
December 13, 2021 December 13, 2021	Purchase 871.58 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	871.58	871.58	871.58	
December 13, 2021 December 13, 2021	Purchase 8,957.15 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,957.15	8,957.15	8,957.15	
December 14, 2021 December 14, 2021	Purchase 115,433.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	115,433.30	115,433.30	115,433.30	
December 14, 2021 December 14, 2021	Purchase 417.40 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	417.40	417.40	417.40	
December 14, 2021 December 14, 2021	Purchase 5,711.76 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,711.76	5,711.76	5,711.76	
December 15, 2021 December 15, 2021	Purchase 4,693.09 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,693.09	4,693.09	4,693.09	
December 15, 2021 December 15, 2021	Purchase 2,545.91 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,545.91	2,545.91	2,545.91	
December 15, 2021 December 15, 2021	Purchase 26,040.45 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	26,040.45	26,040.45	26,040.45	
December 15, 2021 December 15, 2021	Purchase 1,561.28 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,561.28	1,561.28	1,561.28	
December 15, 2021 December 15, 2021	Purchase 12,262.21 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	12,262.21	12,262.21	12,262.21	
December 15, 2021 December 15, 2021	Purchase 1,848.76 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,848.76	1,848.76	1,848.76	
December 17, 2021 December 17, 2021	Purchase 228.31 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	228.31	228.31	228.31	
December 17, 2021 December 17, 2021	Purchase 55,980.09 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	55,980.09	55,980.09	55,980.09	
December 17, 2021 December 17, 2021	Purchase 355,847.14 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	355,847.14	355,847.14	355,847.14	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
December 17, 2021 December 17, 2021	Purchase 151,933.59 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	151,933.59	151,933.59	151,933.59	
December 17, 2021 December 17, 2021	Purchase 16,667.13 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	16,667.13	16,667.13	16,667.13	
December 17, 2021 December 17, 2021	Purchase 15,273.44 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	15,273.44	15,273.44	15,273.44	
December 20, 2021 December 20, 2021	Purchase 28,189.13 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	28,189.13	28,189.13	28,189.13	
December 20, 2021 December 20, 2021	Purchase 8,919.26 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,919.26	8,919.26	8,919.26	
December 21, 2021 December 21, 2021	Purchase 64,881.23 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	64,881.23	64,881.23	64,881.23	
December 21, 2021 December 21, 2021	Purchase 55,652.06 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	55,652.06	55,652.06	55,652.06	
December 21, 2021 December 21, 2021	Purchase 11,591.51 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	11,591.51	11,591.51	11,591.51	
December 22, 2021 December 22, 2021	Purchase 50,053.41 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	50,053.41	50,053.41	50,053.41	
December 22, 2021 December 22, 2021	Purchase 11,435.55 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	11,435.55	11,435.55	11,435.55	
December 23, 2021 December 23, 2021	Purchase 3,916.96 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,916.96	3,916.96	3,916.96	
December 27, 2021 December 27, 2021	Purchase 176,495.52 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	176,495.52	176,495.52	176,495.52	
December 27, 2021 December 27, 2021	Purchase 2,241.55 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,241.55	2,241.55	2,241.55	
December 27, 2021 December 27, 2021	Purchase 77,765.94 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	77,765.94	77,765.94	77,765.94	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
December 27, 2021 December 27, 2021	Purchase 47,136.56 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	47,136.56	47,136.56	47,136.56	
December 27, 2021 December 27, 2021	Purchase 92.06 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	92.06	92.06	92.06	
December 27, 2021 December 27, 2021	Purchase 3,093.24 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,093.24	3,093.24	3,093.24	
December 27, 2021 December 27, 2021	Purchase 10,355.67 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	10,355.67	10,355.67	10,355.67	
December 28, 2021 December 28, 2021	Purchase 170,309.93 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	170,309.93	170,309.93	170,309.93	
December 28, 2021 December 28, 2021	Purchase 4,210.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,210.90	4,210.90	4,210.90	
December 28, 2021 December 28, 2021	Purchase 54,710.82 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	54,710.82	54,710.82	54,710.82	
December 28, 2021 December 28, 2021	Purchase 64,652.33 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	64,652.33	64,652.33	64,652.33	
December 28, 2021 December 28, 2021	Purchase 197,513.45 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	197,513.45	197,513.45	197,513.45	
December 29, 2021 December 29, 2021	Purchase 43,841.82 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	43,841.82	43,841.82	43,841.82	
December 29, 2021 December 29, 2021	Purchase 21,368.18 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	21,368.18	21,368.18	21,368.18	
December 30, 2021 December 30, 2021	Purchase 383,650.11 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	383,650.11	383,650.11	383,650.11	
December 30, 2021 December 30, 2021	Purchase 10,113.38 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	10,113.38	10,113.38	10,113.38	
December 30, 2021 December 30, 2021	Purchase 49,277.34 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	49,277.34	49,277.34	49,277.34	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
December 30, 2021 December 30, 2021	Purchase 1,652.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,652.00	1,652.00	1,652.00	
December 31, 2021 December 31, 2021	Purchase 118,482.36 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	118,482.36	118,482.36	118,482.36	
December 31, 2021 December 31, 2021	Purchase 118,847.66 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	118,847.66	118,847.66	118,847.66	
December 31, 2021 December 31, 2021	Purchase 130,332.03 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	130,332.03	130,332.03	130,332.03	
December 31, 2021 December 31, 2021	Purchase 84,740.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	84,740.50	84,740.50	84,740.50	
December 31, 2021 December 31, 2021	Purchase 2,305.80 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,305.80	2,305.80	2,305.80	
December 31, 2021 December 31, 2021	Purchase 2,755.60 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,755.60	2,755.60	2,755.60	
January 3, 2022 January 3, 2022	Purchase 3,538.40 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,538.40	3,538.40	3,538.40	
January 3, 2022 January 3, 2022	Purchase 16,684.04 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	16,684.04	16,684.04	16,684.04	
January 3, 2022 January 3, 2022	Purchase 13.32 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	13.32	13.32	13.32	
January 3, 2022 January 3, 2022	Purchase 4.77 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4.77	4.77	4.77	
January 3, 2022 January 3, 2022	Purchase 0.65 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	0.65	0.65	0.65	
January 3, 2022 January 3, 2022	Purchase 1.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1.02	1.02	1.02	
January 3, 2022 January 3, 2022	Purchase 0.63 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	0.63	0.63	0.63	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
January 3, 2022 January 3, 2022	Purchase 28.44 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	28.44	28.44	28.44	
January 4, 2022 January 4, 2022	Purchase 336.51 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	336.51	336.51	336.51	
January 5, 2022 January 5, 2022	Purchase 9,493.63 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	9,493.63	9,493.63	9,493.63	
January 6, 2022 January 6, 2022	Purchase 106,084.91 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	106,084.91	106,084.91	106,084.91	
January 6, 2022 January 6, 2022	Purchase 10,370.60 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	10,370.60	10,370.60	10,370.60	
January 7, 2022 January 7, 2022	Purchase 37,907.51 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	37,907.51	37,907.51	37,907.51	
January 7, 2022 January 7, 2022	Purchase 1,311.60 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,311.60	1,311.60	1,311.60	
January 10, 2022 January 10, 2022	Purchase 6,973.49 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,973.49	6,973.49	6,973.49	
January 11, 2022 January 11, 2022	Purchase 9,890.70 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	9,890.70	9,890.70	9,890.70	
January 11, 2022 January 11, 2022	Purchase 40.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	40.02	40.02	40.02	
January 11, 2022 January 11, 2022	Purchase 17,553.58 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	17,553.58	17,553.58	17,553.58	
January 12, 2022 January 12, 2022	Purchase 2,885.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,885.02	2,885.02	2,885.02	
January 12, 2022 January 12, 2022	Purchase 319.91 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	319.91	319.91	319.91	
January 12, 2022 January 12, 2022	Purchase 2,689.84 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,689.84	2,689.84	2,689.84	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
January 13, 2022 January 13, 2022	Purchase 976,751.76 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	976,751.76	976,751.76	976,751.76	
January 13, 2022 January 13, 2022	Purchase 8,884.71 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,884.71	8,884.71	8,884.71	
January 13, 2022 January 13, 2022	Purchase 71.63 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	71.63	71.63	71.63	
January 13, 2022 January 13, 2022	Purchase 24,970.21 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	24,970.21	24,970.21	24,970.21	
January 13, 2022 January 13, 2022	Purchase 198,062.51 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	198,062.51	198,062.51	198,062.51	
January 14, 2022 January 14, 2022	Purchase 10,049.05 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	10,049.05	10,049.05	10,049.05	
January 14, 2022 January 14, 2022	Purchase 17,237.15 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	17,237.15	17,237.15	17,237.15	
January 14, 2022 January 14, 2022	Purchase 466.54 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	466.54	466.54	466.54	
January 18, 2022 January 18, 2022	Purchase 1,973.19 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,973.19	1,973.19	1,973.19	
January 18, 2022 January 18, 2022	Purchase 13,787.65 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	13,787.65	13,787.65	13,787.65	
January 18, 2022 January 18, 2022	Purchase 5,699.38 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,699.38	5,699.38	5,699.38	
January 18, 2022 January 18, 2022	Purchase 240.27 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	240.27	240.27	240.27	
January 18, 2022 January 18, 2022	Purchase 231.61 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	231.61	231.61	231.61	
January 19, 2022 January 19, 2022	Purchase 5,170.07 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,170.07	5,170.07	5,170.07	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
January 19, 2022 January 19, 2022	Purchase 2,191.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,191.50	2,191.50	2,191.50	
January 19, 2022 January 19, 2022	Purchase 14,667.24 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	14,667.24	14,667.24	14,667.24	
January 19, 2022 January 19, 2022	Purchase 190.85 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	190.85	190.85	190.85	
January 20, 2022 January 20, 2022	Purchase 163,374.44 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	163,374.44	163,374.44	163,374.44	
January 20, 2022 January 20, 2022	Purchase 1,855.55 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,855.55	1,855.55	1,855.55	
January 20, 2022 January 20, 2022	Purchase 33,556.49 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	33,556.49	33,556.49	33,556.49	
January 20, 2022 January 20, 2022	Purchase 12.97 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	12.97	12.97	12.97	
January 21, 2022 January 21, 2022	Purchase 739,622.58 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	739,622.58	739,622.58	739,622.58	
January 21, 2022 January 21, 2022	Purchase 3,390.49 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,390.49	3,390.49	3,390.49	
January 24, 2022 January 24, 2022	Purchase 189,716.36 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	189,716.36	189,716.36	189,716.36	
January 24, 2022 January 24, 2022	Purchase 476.85 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	476.85	476.85	476.85	
January 24, 2022 January 24, 2022	Purchase 11,618.59 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	11,618.59	11,618.59	11,618.59	
January 24, 2022 January 24, 2022	Purchase 74,396.85 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	74,396.85	74,396.85	74,396.85	
January 25, 2022 January 25, 2022	Purchase 334,661.17 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	334,661.17	334,661.17	334,661.17	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
January 25, 2022 January 25, 2022	Purchase 28,631.87 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	28,631.87	28,631.87	28,631.87	
January 25, 2022 January 25, 2022	Purchase 15.76 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	15.76	15.76	15.76	
January 25, 2022 January 25, 2022	Purchase 4,025.56 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,025.56	4,025.56	4,025.56	
January 25, 2022 January 25, 2022	Purchase 240.03 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	240.03	240.03	240.03	
January 25, 2022 January 25, 2022	Purchase 2,985.07 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,985.07	2,985.07	2,985.07	
January 25, 2022 January 25, 2022	Purchase 397.73 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	397.73	397.73	397.73	
January 25, 2022 January 25, 2022	Purchase 3,667.95 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,667.95	3,667.95	3,667.95	
January 26, 2022 January 26, 2022	Purchase 233,169.18 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	233,169.18	233,169.18	233,169.18	
January 26, 2022 January 26, 2022	Purchase 2,698.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,698.57	2,698.57	2,698.57	
January 26, 2022 January 26, 2022	Purchase 5,142.91 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,142.91	5,142.91	5,142.91	
January 26, 2022 January 26, 2022	Purchase 107,848.07 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	107,848.07	107,848.07	107,848.07	
January 27, 2022 January 27, 2022	Purchase 702,464.06 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	702,464.06	702,464.06	702,464.06	
January 27, 2022 January 27, 2022	Purchase 1,279.91 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,279.91	1,279.91	1,279.91	
January 28, 2022 January 28, 2022	Purchase 4,826.16 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,826.16	4,826.16	4,826.16	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
January 31, 2022 January 31, 2022	Purchase 10,482.71 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	10,482.71	10,482.71	10,482.71	
January 31, 2022 January 31, 2022	Purchase 200,879.58 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	200,879.58	200,879.58	200,879.58	
February 1, 2022 February 1, 2022	Purchase 119.89 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	119.89	119.89	119.89	
February 1, 2022 February 1, 2022	Purchase 12.74 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	12.74	12.74	12.74	
February 1, 2022 February 1, 2022	Purchase 22.64 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	22.64	22.64	22.64	
February 1, 2022 February 1, 2022	Purchase 5.34 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5.34	5.34	5.34	
February 1, 2022 February 1, 2022	Purchase 0.65 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	0.65	0.65	0.65	
February 1, 2022 February 1, 2022	Purchase 0.68 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	0.68	0.68	0.68	
February 1, 2022 February 1, 2022	Purchase 0.62 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	0.62	0.62	0.62	
February 1, 2022 February 1, 2022	Purchase 37,797.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	37,797.90	37,797.90	37,797.90	
February 1, 2022 February 1, 2022	Purchase 1,425.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,425.00	1,425.00	1,425.00	
February 1, 2022 February 1, 2022	Purchase 59.76 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	59.76	59.76	59.76	
February 2, 2022 February 2, 2022	Purchase 60,042.15 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	60,042.15	60,042.15	60,042.15	
February 2, 2022 February 2, 2022	Purchase 23.91 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	23.91	23.91	23.91	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
February 2, 2022 February 2, 2022	Purchase 44,135.55 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	44,135.55	44,135.55	44,135.55	
February 3, 2022 February 3, 2022	Purchase 515,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	515,000.00	515,000.00	515,000.00	
February 3, 2022 February 3, 2022	Purchase 4,956.76 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,956.76	4,956.76	4,956.76	
February 4, 2022 February 4, 2022	Purchase 3,300.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,300.50	3,300.50	3,300.50	
February 4, 2022 February 4, 2022	Purchase 21,745.78 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	21,745.78	21,745.78	21,745.78	
February 4, 2022 February 4, 2022	Purchase 1,929.16 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,929.16	1,929.16	1,929.16	
February 4, 2022 February 4, 2022	Purchase 1,500,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,500,000.00	1,500,000.00	1,500,000.00	
February 7, 2022 February 7, 2022	Purchase 28,657.83 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	28,657.83	28,657.83	28,657.83	
February 7, 2022 February 7, 2022	Purchase 1,818.24 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,818.24	1,818.24	1,818.24	
February 7, 2022 February 7, 2022	Purchase 1,311.60 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,311.60	1,311.60	1,311.60	
February 7, 2022 February 7, 2022	Purchase 14,311.34 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	14,311.34	14,311.34	14,311.34	
February 8, 2022 February 8, 2022	Purchase 2,976.32 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,976.32	2,976.32	2,976.32	
February 8, 2022 February 8, 2022	Purchase 8,022.14 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,022.14	8,022.14	8,022.14	
February 8, 2022 February 8, 2022	Purchase 424.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	424.00	424.00	424.00	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
February 9, 2022 February 9, 2022	Purchase 798.58 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	798.58	798.58	798.58	
February 10, 2022 February 10, 2022	Purchase 4,261.45 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,261.45	4,261.45	4,261.45	
February 10, 2022 February 10, 2022	Purchase 18,650.77 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	18,650.77	18,650.77	18,650.77	
February 10, 2022 February 10, 2022	Purchase 73.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	73.57	73.57	73.57	
February 10, 2022 February 10, 2022	Purchase 23,874.61 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	23,874.61	23,874.61	23,874.61	
February 11, 2022 February 11, 2022	Purchase 108,645.24 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	108,645.24	108,645.24	108,645.24	
February 11, 2022 February 11, 2022	Purchase 3,911.15 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,911.15	3,911.15	3,911.15	
February 11, 2022 February 11, 2022	Purchase 14,197.01 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	14,197.01	14,197.01	14,197.01	
February 11, 2022 February 11, 2022	Purchase 953.40 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	953.40	953.40	953.40	
February 11, 2022 February 11, 2022	Purchase 703.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	703.30	703.30	703.30	
February 14, 2022 February 14, 2022	Purchase 83,718.43 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	83,718.43	83,718.43	83,718.43	
February 14, 2022 February 14, 2022	Purchase 3,968.68 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,968.68	3,968.68	3,968.68	
February 14, 2022 February 14, 2022	Purchase 78.58 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	78.58	78.58	78.58	
February 14, 2022 February 14, 2022	Purchase 12,533.98 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	12,533.98	12,533.98	12,533.98	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
February 14, 2022 February 14, 2022	Purchase 14,159.46 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	14,159.46	14,159.46	14,159.46	
February 15, 2022 February 15, 2022	Purchase 2,434.04 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,434.04	2,434.04	2,434.04	
February 15, 2022 February 15, 2022	Purchase 6,664.28 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,664.28	6,664.28	6,664.28	
February 15, 2022 February 15, 2022	Purchase 1,133.12 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,133.12	1,133.12	1,133.12	
February 15, 2022 February 15, 2022	Purchase 5,803.83 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,803.83	5,803.83	5,803.83	
February 15, 2022 February 15, 2022	Purchase 262.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	262.50	262.50	262.50	
February 16, 2022 February 16, 2022	Purchase 24,247.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	24,247.30	24,247.30	24,247.30	
February 17, 2022 February 17, 2022	Purchase 166,371.23 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	166,371.23	166,371.23	166,371.23	
February 17, 2022 February 17, 2022	Purchase 582.77 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	582.77	582.77	582.77	
February 17, 2022 February 17, 2022	Purchase 4,617.93 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,617.93	4,617.93	4,617.93	
February 18, 2022 February 18, 2022	Purchase 327,044.17 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	327,044.17	327,044.17	327,044.17	
February 18, 2022 February 18, 2022	Purchase 916.24 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	916.24	916.24	916.24	
February 18, 2022 February 18, 2022	Purchase 14,035.33 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	14,035.33	14,035.33	14,035.33	
February 18, 2022 February 18, 2022	Purchase 1,692.76 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,692.76	1,692.76	1,692.76	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
February 22, 2022 February 22, 2022	Purchase 4,978.77 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,978.77	4,978.77	4,978.77	
February 22, 2022 February 22, 2022	Purchase 16,196.65 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	16,196.65	16,196.65	16,196.65	
February 22, 2022 February 22, 2022	Purchase 108.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	108.25	108.25	108.25	
February 22, 2022 February 22, 2022	Purchase 39.24 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	39.24	39.24	39.24	
February 23, 2022 February 23, 2022	Purchase 18,977.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	18,977.02	18,977.02	18,977.02	
February 23, 2022 February 23, 2022	Purchase 400.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	400.00	400.00	400.00	
February 23, 2022 February 23, 2022	Purchase 55,430.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	55,430.30	55,430.30	55,430.30	
February 23, 2022 February 23, 2022	Purchase 9,718.99 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	9,718.99	9,718.99	9,718.99	
February 24, 2022 February 24, 2022	Purchase 1,455,660.29 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,455,660.29	1,455,660.29	1,455,660.29	
February 24, 2022 February 24, 2022	Purchase 168.03 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	168.03	168.03	168.03	
February 24, 2022 February 24, 2022	Purchase 34,690.34 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	34,690.34	34,690.34	34,690.34	
February 24, 2022 February 24, 2022	Purchase 1,000,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,000,000.00	1,000,000.00	1,000,000.00	
February 25, 2022 February 25, 2022	Purchase 708,794.45 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	708,794.45	708,794.45	708,794.45	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
February 25, 2022 February 25, 2022	Purchase 2,941.08 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,941.08	2,941.08	2,941.08	
February 25, 2022 February 25, 2022	Purchase 27,284.93 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	27,284.93	27,284.93	27,284.93	
February 25, 2022 February 25, 2022	Purchase 10.77 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	10.77	10.77	10.77	
February 25, 2022 February 25, 2022	Purchase 1,515.26 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,515.26	1,515.26	1,515.26	
February 25, 2022 February 25, 2022	Purchase 1,981.18 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,981.18	1,981.18	1,981.18	
February 28, 2022 February 28, 2022	Purchase 3,081.40 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,081.40	3,081.40	3,081.40	
February 28, 2022 February 28, 2022	Purchase 2,266.05 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,266.05	2,266.05	2,266.05	
March 1, 2022 March 1, 2022	Purchase 160.20 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	160.20	160.20	160.20	
March 1, 2022 March 1, 2022	Purchase 1,306.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,306.25	1,306.25	1,306.25	
March 1, 2022 March 1, 2022	Purchase 143,690.35 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	143,690.35	143,690.35	143,690.35	
March 1, 2022 March 1, 2022	Purchase 19.84 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	19.84	19.84	19.84	
March 1, 2022 March 1, 2022	Purchase 4.78 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4.78	4.78	4.78	
March 1, 2022 March 1, 2022	Purchase 0.59 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	0.59	0.59	0.59	
March 1, 2022 March 1, 2022	Purchase 0.34 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	0.34	0.34	0.34	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 1, 2022 March 1, 2022	Purchase 28.05 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	28.05	28.05	28.05	
March 1, 2022 March 1, 2022	Purchase 0.56 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	0.56	0.56	0.56	
March 2, 2022 March 2, 2022	Purchase 1,145,756.20 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,145,756.20	1,145,756.20	1,145,756.20	
March 2, 2022 March 2, 2022	Purchase 159,522.74 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	159,522.74	159,522.74	159,522.74	
March 2, 2022 March 2, 2022	Purchase 30,857.28 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	30,857.28	30,857.28	30,857.28	
March 3, 2022 March 3, 2022	Purchase 13,623.53 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	13,623.53	13,623.53	13,623.53	
March 4, 2022 March 4, 2022	Purchase 48,749.61 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	48,749.61	48,749.61	48,749.61	
March 7, 2022 March 7, 2022	Purchase 409,252.92 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	409,252.92	409,252.92	409,252.92	
March 8, 2022 March 8, 2022	Purchase 7,684.72 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,684.72	7,684.72	7,684.72	
March 8, 2022 March 8, 2022	Purchase 6,017.85 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,017.85	6,017.85	6,017.85	
March 8, 2022 March 8, 2022	Purchase 23,769.64 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	23,769.64	23,769.64	23,769.64	
March 8, 2022 March 8, 2022	Purchase 1,311.60 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,311.60	1,311.60	1,311.60	
March 9, 2022 March 9, 2022	Purchase 357.75 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	357.75	357.75	357.75	
March 10, 2022 March 10, 2022	Purchase 71,147.95 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	71,147.95	71,147.95	71,147.95	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 10, 2022 March 10, 2022	Purchase 1,500,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,500,000.00	1,500,000.00	1,500,000.00	
March 10, 2022 March 10, 2022	Purchase 424.05 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	424.05	424.05	424.05	
March 10, 2022 March 10, 2022	Purchase 1,500,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,500,000.00	1,500,000.00	1,500,000.00	
March 10, 2022 March 10, 2022	Purchase 24,623.32 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	24,623.32	24,623.32	24,623.32	
March 11, 2022 March 11, 2022	Purchase 1,523,210.97 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,523,210.97	1,523,210.97	1,523,210.97	
March 11, 2022 March 11, 2022	Purchase 101,370.21 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	101,370.21	101,370.21	101,370.21	
March 11, 2022 March 11, 2022	Purchase 1,160.60 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,160.60	1,160.60	1,160.60	
March 14, 2022 March 14, 2022	Purchase 562.96 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	562.96	562.96	562.96	
March 14, 2022 March 14, 2022	Purchase 355,479.93 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	355,479.93	355,479.93	355,479.93	
March 14, 2022 March 14, 2022	Purchase 73,218.75 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	73,218.75	73,218.75	73,218.75	
March 15, 2022 March 15, 2022	Purchase 369.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	369.50	369.50	369.50	
March 15, 2022 March 15, 2022	Purchase 1,500,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,500,000.00	1,500,000.00	1,500,000.00	
March 15, 2022 March 15, 2022	Purchase 4,407.81 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,407.81	4,407.81	4,407.81	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 15, 2022 March 15, 2022	Purchase 133.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	133.00	133.00	133.00	
March 15, 2022 March 15, 2022	Purchase 33,624.41 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	33,624.41	33,624.41	33,624.41	
March 15, 2022 March 15, 2022	Purchase 97,737.13 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	97,737.13	97,737.13	97,737.13	
March 16, 2022 March 16, 2022	Purchase 256,714.48 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	256,714.48	256,714.48	256,714.48	
March 16, 2022 March 16, 2022	Purchase 7,603.41 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,603.41	7,603.41	7,603.41	
March 16, 2022 March 16, 2022	Purchase 3,781.78 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,781.78	3,781.78	3,781.78	
March 17, 2022 March 17, 2022	Purchase 154.19 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	154.19	154.19	154.19	
March 17, 2022 March 17, 2022	Purchase 74.13 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	74.13	74.13	74.13	
March 18, 2022 March 18, 2022	Purchase 1,516,617.59 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,516,617.59	1,516,617.59	1,516,617.59	
March 18, 2022 March 18, 2022	Purchase 1,235.29 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,235.29	1,235.29	1,235.29	
March 18, 2022 March 18, 2022	Purchase 31,493.85 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	31,493.85	31,493.85	31,493.85	
March 21, 2022 March 21, 2022	Purchase 3,051.29 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,051.29	3,051.29	3,051.29	
March 21, 2022 March 21, 2022	Purchase 1,149.37 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,149.37	1,149.37	1,149.37	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 21, 2022 March 21, 2022	Purchase 1,500,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,500,000.00	1,500,000.00	1,500,000.00	
March 21, 2022 March 21, 2022	Purchase 10,587.10 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	10,587.10	10,587.10	10,587.10	
March 22, 2022 March 22, 2022	Purchase 51,188.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	51,188.90	51,188.90	51,188.90	
March 22, 2022 March 22, 2022	Purchase 704.55 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	704.55	704.55	704.55	
March 22, 2022 March 22, 2022	Purchase 89,333.60 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	89,333.60	89,333.60	89,333.60	
March 23, 2022 March 23, 2022	Purchase 1,190,235.64 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,190,235.64	1,190,235.64	1,190,235.64	
March 23, 2022 March 23, 2022	Purchase 1,757.70 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,757.70	1,757.70	1,757.70	
March 23, 2022 March 23, 2022	Purchase 67,054.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	67,054.30	67,054.30	67,054.30	
March 23, 2022 March 23, 2022	Purchase 0.27 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	0.27	0.27	0.27	
March 23, 2022 March 23, 2022	Purchase 134,487.86 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	134,487.86	134,487.86	134,487.86	
March 24, 2022 March 24, 2022	Purchase 3,235.28 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,235.28	3,235.28	3,235.28	
March 25, 2022 March 25, 2022	Purchase 869.92 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	869.92	869.92	869.92	
March 25, 2022 March 25, 2022	Purchase 47,853.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	47,853.00	47,853.00	47,853.00	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 25, 2022 March 25, 2022	Purchase 78.10 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	78.10	78.10	78.10	
March 25, 2022 March 25, 2022	Purchase 318.81 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	318.81	318.81	318.81	
March 25, 2022 March 25, 2022	Purchase 74,895.76 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	74,895.76	74,895.76	74,895.76	
March 25, 2022 March 25, 2022	Purchase 39,957.74 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	39,957.74	39,957.74	39,957.74	
March 25, 2022 March 25, 2022	Purchase 25,546.26 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	25,546.26	25,546.26	25,546.26	
March 25, 2022 March 25, 2022	Purchase 10.43 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	10.43	10.43	10.43	
March 28, 2022 March 28, 2022	Purchase 678.60 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	678.60	678.60	678.60	
March 28, 2022 March 28, 2022	Purchase 14,083.82 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	14,083.82	14,083.82	14,083.82	
March 29, 2022 March 29, 2022	Purchase 167,574.49 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	167,574.49	167,574.49	167,574.49	
March 30, 2022 March 30, 2022	Purchase 1,240.42 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,240.42	1,240.42	1,240.42	
March 30, 2022 March 30, 2022	Purchase 481,728.10 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	481,728.10	481,728.10	481,728.10	
March 30, 2022 March 30, 2022	Purchase 59,996.93 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	59,996.93	59,996.93	59,996.93	
March 31, 2022 March 31, 2022	Purchase 882.40 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	882.40	882.40	882.40	
March 31, 2022 March 31, 2022	Purchase 798.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	798.00	798.00	798.00	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 31, 2022 March 31, 2022	Purchase 6,338.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,338.30	6,338.30	6,338.30	
March 31, 2022 March 31, 2022	Purchase 63.70 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	63.70	63.70	63.70	
April 1, 2022 April 1, 2022	Purchase 48,171.97 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	48,171.97	48,171.97	48,171.97	
April 1, 2022 April 1, 2022	Purchase 3,933.01 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,933.01	3,933.01	3,933.01	
April 1, 2022 April 1, 2022	Purchase 26.84 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	26.84	26.84	26.84	
April 1, 2022 April 1, 2022	Purchase 106.71 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	106.71	106.71	106.71	
April 1, 2022 April 1, 2022	Purchase 27.11 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	27.11	27.11	27.11	
April 1, 2022 April 1, 2022	Purchase 3.27 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3.27	3.27	3.27	
April 1, 2022 April 1, 2022	Purchase 15.12 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	15.12	15.12	15.12	
April 1, 2022 April 1, 2022	Purchase 44,261.18 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	44,261.18	44,261.18	44,261.18	
April 1, 2022 April 1, 2022	Purchase 124.20 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	124.20	124.20	124.20	
April 1, 2022 April 1, 2022	Purchase 18,003.39 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	18,003.39	18,003.39	18,003.39	
April 4, 2022 April 4, 2022	Purchase 2,987.45 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,987.45	2,987.45	2,987.45	
April 4, 2022 April 4, 2022	Purchase 23,401.15 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	23,401.15	23,401.15	23,401.15	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
April 5, 2022 April 5, 2022	Purchase 2,710.64 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,710.64	2,710.64	2,710.64	
April 6, 2022 April 6, 2022	Purchase 1,377.18 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,377.18	1,377.18	1,377.18	
April 7, 2022 April 7, 2022	Purchase 197,734.14 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	197,734.14	197,734.14	197,734.14	
April 7, 2022 April 7, 2022	Purchase 4,581.68 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,581.68	4,581.68	4,581.68	
April 8, 2022 April 8, 2022	Purchase 556,922.70 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	556,922.70	556,922.70	556,922.70	
April 8, 2022 April 8, 2022	Purchase 55.80 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	55.80	55.80	55.80	
April 8, 2022 April 8, 2022	Purchase 1,350.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,350.00	1,350.00	1,350.00	
April 11, 2022 April 11, 2022	Purchase 50,144.03 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	50,144.03	50,144.03	50,144.03	
April 11, 2022 April 11, 2022	Purchase 10,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	10,000.00	10,000.00	10,000.00	
April 11, 2022 April 11, 2022	Purchase 30,533.51 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	30,533.51	30,533.51	30,533.51	
April 11, 2022 April 11, 2022	Purchase 2,951.10 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,951.10	2,951.10	2,951.10	
April 11, 2022 April 11, 2022	Purchase 40.03 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	40.03	40.03	40.03	
April 12, 2022 April 12, 2022	Purchase 52,875.03 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	52,875.03	52,875.03	52,875.03	
April 12, 2022 April 12, 2022	Purchase 78.58 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	78.58	78.58	78.58	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
April 12, 2022 April 12, 2022	Purchase 76.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	76.02	76.02	76.02	
April 13, 2022 April 13, 2022	Purchase 9,943.10 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	9,943.10	9,943.10	9,943.10	
April 14, 2022 April 14, 2022	Purchase 49,179.12 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	49,179.12	49,179.12	49,179.12	
April 14, 2022 April 14, 2022	Purchase 251.78 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	251.78	251.78	251.78	
April 14, 2022 April 14, 2022	Purchase 13,731.77 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	13,731.77	13,731.77	13,731.77	
April 18, 2022 April 18, 2022	Purchase 377.60 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	377.60	377.60	377.60	
April 18, 2022 April 18, 2022	Purchase 3,781.78 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,781.78	3,781.78	3,781.78	
April 18, 2022 April 18, 2022	Purchase 220.21 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	220.21	220.21	220.21	
April 19, 2022 April 19, 2022	Purchase 62,214.35 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	62,214.35	62,214.35	62,214.35	
April 19, 2022 April 19, 2022	Purchase 8,054.29 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,054.29	8,054.29	8,054.29	
April 19, 2022 April 19, 2022	Purchase 13,109.99 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	13,109.99	13,109.99	13,109.99	
April 20, 2022 April 20, 2022	Purchase 16,084.28 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	16,084.28	16,084.28	16,084.28	
April 20, 2022 April 20, 2022	Purchase 196.13 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	196.13	196.13	196.13	
April 21, 2022 April 21, 2022	Purchase 4,856.23 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,856.23	4,856.23	4,856.23	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
April 21, 2022 April 21, 2022	Purchase 233.32 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	233.32	233.32	233.32	
April 22, 2022 April 22, 2022	Purchase 497,288.56 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	497,288.56	497,288.56	497,288.56	
April 22, 2022 April 22, 2022	Purchase 806.10 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	806.10	806.10	806.10	
April 22, 2022 April 22, 2022	Purchase 14,412.92 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	14,412.92	14,412.92	14,412.92	
April 25, 2022 April 25, 2022	Purchase 197,007.11 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	197,007.11	197,007.11	197,007.11	
April 25, 2022 April 25, 2022	Purchase 46,703.91 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	46,703.91	46,703.91	46,703.91	
April 25, 2022 April 25, 2022	Purchase 265.82 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	265.82	265.82	265.82	
April 25, 2022 April 25, 2022	Purchase 448.74 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	448.74	448.74	448.74	
April 25, 2022 April 25, 2022	Purchase 3,808.71 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,808.71	3,808.71	3,808.71	
April 25, 2022 April 25, 2022	Purchase 6,291.37 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,291.37	6,291.37	6,291.37	
April 26, 2022 April 26, 2022	Purchase 204,821.22 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	204,821.22	204,821.22	204,821.22	
April 26, 2022 April 26, 2022	Purchase 1,027.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,027.00	1,027.00	1,027.00	
April 26, 2022 April 26, 2022	Purchase 19,953.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	19,953.30	19,953.30	19,953.30	
April 26, 2022 April 26, 2022	Purchase 154,544.07 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	154,544.07	154,544.07	154,544.07	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
April 27, 2022 April 27, 2022	Purchase 199,058.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	199,058.25	199,058.25	199,058.25	
April 27, 2022 April 27, 2022	Purchase 158,713.63 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	158,713.63	158,713.63	158,713.63	
April 28, 2022 April 28, 2022	Purchase 89,789.29 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	89,789.29	89,789.29	89,789.29	
April 28, 2022 April 28, 2022	Purchase 9,443.47 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	9,443.47	9,443.47	9,443.47	
April 28, 2022 April 28, 2022	Purchase 61,294.95 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	61,294.95	61,294.95	61,294.95	
April 29, 2022 April 29, 2022	Purchase 335,453.51 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	335,453.51	335,453.51	335,453.51	
April 29, 2022 April 29, 2022	Purchase 9,423.49 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	9,423.49	9,423.49	9,423.49	
April 29, 2022 April 29, 2022	Purchase 824.33 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	824.33	824.33	824.33	
April 29, 2022 April 29, 2022	Purchase 4,131.54 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,131.54	4,131.54	4,131.54	
May 2, 2022 May 2, 2022	Purchase 1,734.86 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,734.86	1,734.86	1,734.86	
May 2, 2022 May 2, 2022	Purchase 1,366.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,366.25	1,366.25	1,366.25	
May 2, 2022 May 2, 2022	Purchase 4,585.89 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,585.89	4,585.89	4,585.89	
May 2, 2022 May 2, 2022	Purchase 19.65 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	19.65	19.65	19.65	
May 2, 2022 May 2, 2022	Purchase 7.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7.00	7.00	7.00	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 2, 2022 May 2, 2022	Purchase 8.77 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8.77	8.77	8.77	
May 2, 2022 May 2, 2022	Purchase 541.10 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	541.10	541.10	541.10	
May 2, 2022 May 2, 2022	Purchase 966.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	966.02	966.02	966.02	
May 2, 2022 May 2, 2022	Purchase 69.76 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	69.76	69.76	69.76	
May 3, 2022 May 3, 2022	Purchase 64.05 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	64.05	64.05	64.05	
May 3, 2022 May 3, 2022	Purchase 17,092.38 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	17,092.38	17,092.38	17,092.38	
May 4, 2022 May 4, 2022	Purchase 96.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	96.25	96.25	96.25	
May 4, 2022 May 4, 2022	Purchase 318.60 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	318.60	318.60	318.60	
May 4, 2022 May 4, 2022	Purchase 388,245.92 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	388,245.92	388,245.92	388,245.92	
May 4, 2022 May 4, 2022	Purchase 2,235.86 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,235.86	2,235.86	2,235.86	
May 5, 2022 May 5, 2022	Purchase 4,764.86 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,764.86	4,764.86	4,764.86	
May 5, 2022 May 5, 2022	Purchase 32.72 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	32.72	32.72	32.72	
May 6, 2022 May 6, 2022	Purchase 32,889.54 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	32,889.54	32,889.54	32,889.54	
May 6, 2022 May 6, 2022	Purchase 6,109.04 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,109.04	6,109.04	6,109.04	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 9, 2022 May 9, 2022	Purchase 42,316.44 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	42,316.44	42,316.44	42,316.44	
May 9, 2022 May 9, 2022	Purchase 60,976.60 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	60,976.60	60,976.60	60,976.60	
May 10, 2022 May 10, 2022	Purchase 35,167.17 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	35,167.17	35,167.17	35,167.17	
May 10, 2022 May 10, 2022	Purchase 19.49 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	19.49	19.49	19.49	
May 10, 2022 May 10, 2022	Purchase 6,326.49 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,326.49	6,326.49	6,326.49	
May 11, 2022 May 11, 2022	Purchase 889.94 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	889.94	889.94	889.94	
May 11, 2022 May 11, 2022	Purchase 988,202.69 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	988,202.69	988,202.69	988,202.69	
May 11, 2022 May 11, 2022	Purchase 40.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	40.02	40.02	40.02	
May 12, 2022 May 12, 2022	Purchase 44.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	44.90	44.90	44.90	
May 12, 2022 May 12, 2022	Purchase 73.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	73.57	73.57	73.57	
May 12, 2022 May 12, 2022	Purchase 171,630.22 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	171,630.22	171,630.22	171,630.22	
May 12, 2022 May 12, 2022	Purchase 1,063,133.68 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,063,133.68	1,063,133.68	1,063,133.68	
May 13, 2022 May 13, 2022	Purchase 235,721.86 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	235,721.86	235,721.86	235,721.86	
May 13, 2022 May 13, 2022	Purchase 4,100.59 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,100.59	4,100.59	4,100.59	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 13, 2022 May 13, 2022	Purchase 71.63 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	71.63	71.63	71.63	
May 13, 2022 May 13, 2022	Purchase 489.77 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	489.77	489.77	489.77	
May 13, 2022 May 13, 2022	Purchase 1,855,016.37 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,855,016.37	1,855,016.37	1,855,016.37	
May 13, 2022 May 13, 2022	Purchase 671,124.53 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	671,124.53	671,124.53	671,124.53	
May 16, 2022 May 16, 2022	Purchase 2,892.86 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,892.86	2,892.86	2,892.86	
May 16, 2022 May 16, 2022	Purchase 5,798.98 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,798.98	5,798.98	5,798.98	
May 16, 2022 May 16, 2022	Purchase 10,130.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	10,130.00	10,130.00	10,130.00	
May 17, 2022 May 17, 2022	Purchase 901.21 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	901.21	901.21	901.21	
May 17, 2022 May 17, 2022	Purchase 147.53 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	147.53	147.53	147.53	
May 17, 2022 May 17, 2022	Purchase 12,532.94 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	12,532.94	12,532.94	12,532.94	
May 18, 2022 May 18, 2022	Purchase 71,035.56 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	71,035.56	71,035.56	71,035.56	
May 18, 2022 May 18, 2022	Purchase 906.61 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	906.61	906.61	906.61	
May 19, 2022 May 19, 2022	Purchase 771.79 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	771.79	771.79	771.79	
May 20, 2022 May 20, 2022	Purchase 137,039.58 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	137,039.58	137,039.58	137,039.58	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 20, 2022 May 20, 2022	Purchase 568.19 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	568.19	568.19	568.19	
May 20, 2022 May 20, 2022	Purchase 13,447.89 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	13,447.89	13,447.89	13,447.89	
May 23, 2022 May 23, 2022	Purchase 4,090.67 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,090.67	4,090.67	4,090.67	
May 23, 2022 May 23, 2022	Purchase 2,790.37 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,790.37	2,790.37	2,790.37	
May 23, 2022 May 23, 2022	Purchase 36,049.54 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	36,049.54	36,049.54	36,049.54	
May 24, 2022 May 24, 2022	Purchase 72,129.58 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	72,129.58	72,129.58	72,129.58	
May 24, 2022 May 24, 2022	Purchase 3,495.32 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,495.32	3,495.32	3,495.32	
May 24, 2022 May 24, 2022	Purchase 139,284.39 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	139,284.39	139,284.39	139,284.39	
May 25, 2022 May 25, 2022	Purchase 167,609.68 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	167,609.68	167,609.68	167,609.68	
May 25, 2022 May 25, 2022	Purchase 21,619.33 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	21,619.33	21,619.33	21,619.33	
May 25, 2022 May 25, 2022	Purchase 330.71 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	330.71	330.71	330.71	
May 25, 2022 May 25, 2022	Purchase 814.95 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	814.95	814.95	814.95	
May 25, 2022 May 25, 2022	Purchase 1,408.22 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,408.22	1,408.22	1,408.22	
May 25, 2022 May 25, 2022	Purchase 1,420.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,420.90	1,420.90	1,420.90	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 26, 2022 May 26, 2022	Purchase 284,544.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	284,544.90	284,544.90	284,544.90	
May 26, 2022 May 26, 2022	Purchase 7,150,801.99 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,150,801.99	7,150,801.99	7,150,801.99	
May 26, 2022 May 26, 2022	Purchase 867.45 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	867.45	867.45	867.45	
May 27, 2022 May 27, 2022	Purchase 452,096.70 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	452,096.70	452,096.70	452,096.70	
May 27, 2022 May 27, 2022	Purchase 112,974.77 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	112,974.77	112,974.77	112,974.77	
May 31, 2022 May 31, 2022	Purchase 1,959.40 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,959.40	1,959.40	1,959.40	
May 31, 2022 May 31, 2022	Purchase 590.63 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	590.63	590.63	590.63	
May 31, 2022 May 31, 2022	Purchase 217,889.70 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	217,889.70	217,889.70	217,889.70	
June 1, 2022 June 1, 2022	Purchase 46.54 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	46.54	46.54	46.54	
June 1, 2022 June 1, 2022	Purchase 972.13 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	972.13	972.13	972.13	
June 1, 2022 June 1, 2022	Purchase 16.58 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	16.58	16.58	16.58	
June 1, 2022 June 1, 2022	Purchase 45.82 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	45.82	45.82	45.82	
June 1, 2022 June 1, 2022	Purchase 429.96 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	429.96	429.96	429.96	
June 1, 2022 June 1, 2022	Purchase 884.66 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	884.66	884.66	884.66	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 1, 2022 June 1, 2022	Purchase 70,693.09 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	70,693.09	70,693.09	70,693.09	
June 1, 2022 June 1, 2022	Purchase 144,549.76 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	144,549.76	144,549.76	144,549.76	
June 2, 2022 June 2, 2022	Purchase 21,827.82 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	21,827.82	21,827.82	21,827.82	
June 2, 2022 June 2, 2022	Purchase 2,061.33 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,061.33	2,061.33	2,061.33	
June 2, 2022 June 2, 2022	Purchase 1,375.92 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,375.92	1,375.92	1,375.92	
June 3, 2022 June 3, 2022	Purchase 600.26 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	600.26	600.26	600.26	
June 3, 2022 June 3, 2022	Purchase 257.20 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	257.20	257.20	257.20	
June 3, 2022 June 3, 2022	Purchase 19,892.59 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	19,892.59	19,892.59	19,892.59	
June 6, 2022 June 6, 2022	Purchase 20,808.03 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	20,808.03	20,808.03	20,808.03	
June 6, 2022 June 6, 2022	Purchase 395.53 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	395.53	395.53	395.53	
June 7, 2022 June 7, 2022	Purchase 68,618.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	68,618.57	68,618.57	68,618.57	
June 7, 2022 June 7, 2022	Purchase 6,749.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,749.30	6,749.30	6,749.30	
June 8, 2022 June 8, 2022	Purchase 264,135.10 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	264,135.10	264,135.10	264,135.10	
June 9, 2022 June 9, 2022	Purchase 846,835.81 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	846,835.81	846,835.81	846,835.81	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 9, 2022 June 9, 2022	Purchase 149.32 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	149.32	149.32	149.32	
June 9, 2022 June 9, 2022	Purchase 314,236.04 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	314,236.04	314,236.04	314,236.04	
June 10, 2022 June 10, 2022	Purchase 313,007.72 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	313,007.72	313,007.72	313,007.72	
June 10, 2022 June 10, 2022	Purchase 76.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	76.02	76.02	76.02	
June 10, 2022 June 10, 2022	Purchase 633,333.77 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	633,333.77	633,333.77	633,333.77	
June 13, 2022 June 13, 2022	Purchase 44.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	44.90	44.90	44.90	
June 14, 2022 June 14, 2022	Purchase 417.40 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	417.40	417.40	417.40	
June 14, 2022 June 14, 2022	Purchase 164,178.46 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	164,178.46	164,178.46	164,178.46	
June 15, 2022 June 15, 2022	Purchase 2,178.11 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,178.11	2,178.11	2,178.11	
June 15, 2022 June 15, 2022	Purchase 68,276.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	68,276.00	68,276.00	68,276.00	
June 15, 2022 June 15, 2022	Purchase 8,369.88 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,369.88	8,369.88	8,369.88	
June 15, 2022 June 15, 2022	Purchase 9,143.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	9,143.02	9,143.02	9,143.02	
June 15, 2022 June 15, 2022	Purchase 423.61 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	423.61	423.61	423.61	
June 15, 2022 June 15, 2022	Purchase 169.07 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	169.07	169.07	169.07	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 16, 2022 June 16, 2022	Purchase 450.80 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	450.80	450.80	450.80	
June 16, 2022 June 16, 2022	Purchase 171.55 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	171.55	171.55	171.55	
June 16, 2022 June 16, 2022	Purchase 17,252.06 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	17,252.06	17,252.06	17,252.06	
June 16, 2022 June 16, 2022	Purchase 112,120.49 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	112,120.49	112,120.49	112,120.49	
June 17, 2022 June 17, 2022	Purchase 363,537.29 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	363,537.29	363,537.29	363,537.29	
June 17, 2022 June 17, 2022	Purchase 1,700,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,700,000.00	1,700,000.00	1,700,000.00	
June 17, 2022 June 17, 2022	Purchase 74.13 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	74.13	74.13	74.13	
June 17, 2022 June 17, 2022	Purchase 100.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	100.00	100.00	100.00	
June 21, 2022 June 21, 2022	Purchase 3,253.19 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,253.19	3,253.19	3,253.19	
June 21, 2022 June 21, 2022	Purchase 5,398.94 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,398.94	5,398.94	5,398.94	
June 21, 2022 June 21, 2022	Purchase 244.68 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	244.68	244.68	244.68	
June 22, 2022 June 22, 2022	Purchase 19,394.05 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	19,394.05	19,394.05	19,394.05	
June 23, 2022 June 23, 2022	Purchase 1,530.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,530.00	1,530.00	1,530.00	
June 23, 2022 June 23, 2022	Purchase 3,781.78 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,781.78	3,781.78	3,781.78	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 24, 2022 June 24, 2022	Purchase 514,768.73 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	514,768.73	514,768.73	514,768.73	
June 24, 2022 June 24, 2022	Purchase 190.35 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	190.35	190.35	190.35	
June 27, 2022 June 27, 2022	Purchase 26,368.47 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	26,368.47	26,368.47	26,368.47	
June 27, 2022 June 27, 2022	Purchase 170.74 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	170.74	170.74	170.74	
June 27, 2022 June 27, 2022	Purchase 1,945.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,945.50	1,945.50	1,945.50	
June 27, 2022 June 27, 2022	Purchase 197.86 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	197.86	197.86	197.86	
June 27, 2022 June 27, 2022	Purchase 107,248.85 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	107,248.85	107,248.85	107,248.85	
June 27, 2022 June 27, 2022	Purchase 1,000,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,000,000.00	1,000,000.00	1,000,000.00	
June 27, 2022 June 27, 2022	Purchase 21.11 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	21.11	21.11	21.11	
June 28, 2022 June 28, 2022	Purchase 274,306.74 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	274,306.74	274,306.74	274,306.74	
June 28, 2022 June 28, 2022	Purchase 20,122.94 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	20,122.94	20,122.94	20,122.94	
June 28, 2022 June 28, 2022	Purchase 3.89 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3.89	3.89	3.89	
June 29, 2022 June 29, 2022	Purchase 154,244.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	154,244.90	154,244.90	154,244.90	
June 29, 2022 June 29, 2022	Purchase 8,938.92 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,938.92	8,938.92	8,938.92	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 29, 2022 June 29, 2022	Purchase 323,720.77 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	323,720.77	323,720.77	323,720.77	
June 30, 2022 June 30, 2022	Purchase 4,461.17 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,461.17	4,461.17	4,461.17	
June 30, 2022 June 30, 2022	Purchase 2,023.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,023.00	2,023.00	2,023.00	
June 30, 2022 June 30, 2022	Purchase 2,235.70 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,235.70	2,235.70	2,235.70	
June 30, 2022 June 30, 2022	Purchase 36,803.28 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	36,803.28	36,803.28	36,803.28	
June 30, 2022 June 30, 2022	Purchase 382,930.62 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	382,930.62	382,930.62	382,930.62	
Total Purchases			**$99,467,593.37**	**$99,467,593.37**	**$0.00**
Sales					
July 1, 2021 July 1, 2021	Sale 233,409.52 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	233,409.52	233,409.52	233,409.52	
July 2, 2021 July 2, 2021	Sale 44,470.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	44,470.90	44,470.90	44,470.90	
July 2, 2021 July 2, 2021	Sale 12,273.39 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	12,273.39	12,273.39	12,273.39	
July 7, 2021 July 7, 2021	Sale 540,249.93 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	540,249.93	540,249.93	540,249.93	
July 9, 2021 July 9, 2021	Sale 77,194.47 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	77,194.47	77,194.47	77,194.47	
July 12, 2021 July 12, 2021	Sale 1,798.05 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,798.05	1,798.05	1,798.05	
July 12, 2021 July 12, 2021	Sale 550,036.39 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	550,036.39	550,036.39	550,036.39	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
July 12, 2021 July 12, 2021	Sale 2,000,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,000,000.00	2,000,000.00	2,000,000.00	
July 14, 2021 July 14, 2021	Sale 1,354.60 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,354.60	1,354.60	1,354.60	
July 15, 2021 July 15, 2021	Sale 109.83 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	109.83	109.83	109.83	
July 15, 2021 July 15, 2021	Sale 54.65 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	54.65	54.65	54.65	
July 15, 2021 July 15, 2021	Sale 35.99 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	35.99	35.99	35.99	
July 15, 2021 July 15, 2021	Sale 1,656.74 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,656.74	1,656.74	1,656.74	
July 15, 2021 July 15, 2021	Sale 1,543,327.36 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,543,327.36	1,543,327.36	1,543,327.36	
July 15, 2021 July 15, 2021	Sale 14,501,896.21 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	14,501,896.21	14,501,896.21	14,501,896.21	
July 19, 2021 July 19, 2021	Sale 228,091.21 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	228,091.21	228,091.21	228,091.21	
July 19, 2021 July 19, 2021	Sale 29,548.99 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	29,548.99	29,548.99	29,548.99	
July 19, 2021 July 19, 2021	Sale 282,030.28 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	282,030.28	282,030.28	282,030.28	
July 21, 2021 July 21, 2021	Sale 240,707.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	240,707.57	240,707.57	240,707.57	
July 21, 2021 July 21, 2021	Sale 1,192.36 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,192.36	1,192.36	1,192.36	
July 23, 2021 July 23, 2021	Sale 243,623.98 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	243,623.98	243,623.98	243,623.98	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
July 27, 2021 July 27, 2021	Sale 49,785.98 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	49,785.98	49,785.98	49,785.98	
July 27, 2021 July 27, 2021	Sale 445.03 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	445.03	445.03	445.03	
July 28, 2021 July 28, 2021	Sale 509.11 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	509.11	509.11	509.11	
August 2, 2021 August 2, 2021	Sale 5,541.06 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,541.06	5,541.06	5,541.06	
August 2, 2021 August 2, 2021	Sale 740,878.77 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	740,878.77	740,878.77	740,878.77	
August 3, 2021 August 3, 2021	Sale 530,846.55 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	530,846.55	530,846.55	530,846.55	
August 3, 2021 August 3, 2021	Sale 66.59 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	66.59	66.59	66.59	
August 4, 2021 August 4, 2021	Sale 3,482.64 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,482.64	3,482.64	3,482.64	
August 4, 2021 August 4, 2021	Sale 513,940.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	513,940.30	513,940.30	513,940.30	
August 5, 2021 August 5, 2021	Sale 783.94 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	783.94	783.94	783.94	
August 9, 2021 August 9, 2021	Sale 8,337.82 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,337.82	8,337.82	8,337.82	
August 13, 2021 August 13, 2021	Sale 11,938.55 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	11,938.55	11,938.55	11,938.55	
August 16, 2021 August 16, 2021	Sale 34.72 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	34.72	34.72	34.72	
August 16, 2021 August 16, 2021	Sale 4,856.36 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,856.36	4,856.36	4,856.36	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
August 16, 2021 August 16, 2021	Sale 124.69 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	124.69	124.69	124.69	
August 16, 2021 August 16, 2021	Sale 50.93 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	50.93	50.93	50.93	
August 16, 2021 August 16, 2021	Sale 883,281.79 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	883,281.79	883,281.79	883,281.79	
August 16, 2021 August 16, 2021	Sale 2,034.92 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,034.92	2,034.92	2,034.92	
August 17, 2021 August 17, 2021	Sale 2,211.54 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,211.54	2,211.54	2,211.54	
August 18, 2021 August 18, 2021	Sale 71,006.84 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	71,006.84	71,006.84	71,006.84	
August 18, 2021 August 18, 2021	Sale 108.18 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	108.18	108.18	108.18	
August 20, 2021 August 20, 2021	Sale 282,093.67 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	282,093.67	282,093.67	282,093.67	
August 20, 2021 August 20, 2021	Sale 13.44 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	13.44	13.44	13.44	
August 23, 2021 August 23, 2021	Sale 2,325.92 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,325.92	2,325.92	2,325.92	
August 24, 2021 August 24, 2021	Sale 621.75 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	621.75	621.75	621.75	
August 25, 2021 August 25, 2021	Sale 3,262.47 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,262.47	3,262.47	3,262.47	
August 26, 2021 August 26, 2021	Sale 1,891.75 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,891.75	1,891.75	1,891.75	
August 30, 2021 August 30, 2021	Sale 117,865.78 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	117,865.78	117,865.78	117,865.78	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
August 31, 2021 August 31, 2021	Sale 3,121,276.55 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,121,276.55	3,121,276.55	3,121,276.55	
September 1, 2021 September 1, 2021	Sale 320,004.81 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	320,004.81	320,004.81	320,004.81	
September 2, 2021 September 2, 2021	Sale 4,390.82 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,390.82	4,390.82	4,390.82	
September 3, 2021 September 3, 2021	Sale 672,971.33 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	672,971.33	672,971.33	672,971.33	
September 3, 2021 September 3, 2021	Sale 292.73 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	292.73	292.73	292.73	
September 3, 2021 September 3, 2021	Sale 14,297.73 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	14,297.73	14,297.73	14,297.73	
September 8, 2021 September 8, 2021	Sale 107,395.29 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	107,395.29	107,395.29	107,395.29	
September 9, 2021 September 9, 2021	Sale 5,221.54 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,221.54	5,221.54	5,221.54	
September 10, 2021 September 10, 2021	Sale 4,442.09 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,442.09	4,442.09	4,442.09	
September 14, 2021 September 14, 2021	Sale 107,089.99 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	107,089.99	107,089.99	107,089.99	
September 14, 2021 September 14, 2021	Sale 44,695.69 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	44,695.69	44,695.69	44,695.69	
September 15, 2021 September 15, 2021	Sale 1,205.82 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,205.82	1,205.82	1,205.82	
September 15, 2021 September 15, 2021	Sale 2,001.58 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,001.58	2,001.58	2,001.58	
September 15, 2021 September 15, 2021	Sale 34.67 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	34.67	34.67	34.67	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
September 15, 2021 September 15, 2021	Sale 50.86 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	50.86	50.86	50.86	
September 15, 2021 September 15, 2021	Sale 113.31 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	113.31	113.31	113.31	
September 16, 2021 September 16, 2021	Sale 8,125.55 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,125.55	8,125.55	8,125.55	
September 17, 2021 September 17, 2021	Sale 16,247.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	16,247.30	16,247.30	16,247.30	
September 20, 2021 September 20, 2021	Sale 67,500.22 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	67,500.22	67,500.22	67,500.22	
September 20, 2021 September 20, 2021	Sale 148.72 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	148.72	148.72	148.72	
September 21, 2021 September 21, 2021	Sale 187,940.32 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	187,940.32	187,940.32	187,940.32	
September 21, 2021 September 21, 2021	Sale 2.72 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2.72	2.72	2.72	
September 22, 2021 September 22, 2021	Sale 64,581.14 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	64,581.14	64,581.14	64,581.14	
September 23, 2021 September 23, 2021	Sale 4,052.93 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,052.93	4,052.93	4,052.93	
September 27, 2021 September 27, 2021	Sale 22,064.27 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	22,064.27	22,064.27	22,064.27	
September 27, 2021 September 27, 2021	Sale 673.66 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	673.66	673.66	673.66	
September 28, 2021 September 28, 2021	Sale 343,925.54 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	343,925.54	343,925.54	343,925.54	
September 30, 2021 September 30, 2021	Sale 2,346,717.65 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,346,717.65	2,346,717.65	2,346,717.65	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
September 30, 2021 September 30, 2021	Sale 321,525.04 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	321,525.04	321,525.04	321,525.04	
October 1, 2021 October 1, 2021	Sale 46,061.05 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	46,061.05	46,061.05	46,061.05	
October 1, 2021 October 1, 2021	Sale 5,176.83 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,176.83	5,176.83	5,176.83	
October 4, 2021 October 4, 2021	Sale 12,815.60 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	12,815.60	12,815.60	12,815.60	
October 4, 2021 October 4, 2021	Sale 27,515.14 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	27,515.14	27,515.14	27,515.14	
October 4, 2021 October 4, 2021	Sale 96,269.77 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	96,269.77	96,269.77	96,269.77	
October 6, 2021 October 6, 2021	Sale 530,068.96 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	530,068.96	530,068.96	530,068.96	
October 6, 2021 October 6, 2021	Sale 79,286.17 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	79,286.17	79,286.17	79,286.17	
October 7, 2021 October 7, 2021	Sale 1,826.85 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,826.85	1,826.85	1,826.85	
October 8, 2021 October 8, 2021	Sale 68,091.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	68,091.30	68,091.30	68,091.30	
October 13, 2021 October 13, 2021	Sale 105,044.41 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	105,044.41	105,044.41	105,044.41	
October 13, 2021 October 13, 2021	Sale 15,188.08 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	15,188.08	15,188.08	15,188.08	
October 14, 2021 October 14, 2021	Sale 53,648.62 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	53,648.62	53,648.62	53,648.62	
October 15, 2021 October 15, 2021	Sale 115.43 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	115.43	115.43	115.43	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
October 15, 2021 October 15, 2021	Sale 34.82 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	34.82	34.82	34.82	
October 15, 2021 October 15, 2021	Sale 1,943.39 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,943.39	1,943.39	1,943.39	
October 15, 2021 October 15, 2021	Sale 51.08 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	51.08	51.08	51.08	
October 18, 2021 October 18, 2021	Sale 12,341.14 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	12,341.14	12,341.14	12,341.14	
October 19, 2021 October 19, 2021	Sale 8,172.17 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,172.17	8,172.17	8,172.17	
October 21, 2021 October 21, 2021	Sale 21,451.12 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	21,451.12	21,451.12	21,451.12	
October 21, 2021 October 21, 2021	Sale 170,964.96 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	170,964.96	170,964.96	170,964.96	
October 25, 2021 October 25, 2021	Sale 1,644.86 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,644.86	1,644.86	1,644.86	
October 28, 2021 October 28, 2021	Sale 434.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	434.57	434.57	434.57	
November 1, 2021 November 1, 2021	Sale 2,953,756.10 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,953,756.10	2,953,756.10	2,953,756.10	
November 2, 2021 November 2, 2021	Sale 6,053.09 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,053.09	6,053.09	6,053.09	
November 3, 2021 November 3, 2021	Sale 1,058.35 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,058.35	1,058.35	1,058.35	
November 3, 2021 November 3, 2021	Sale 544,210.43 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	544,210.43	544,210.43	544,210.43	
November 4, 2021 November 4, 2021	Sale 17,044.23 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	17,044.23	17,044.23	17,044.23	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
November 5, 2021 November 5, 2021	Sale 2,988.43 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,988.43	2,988.43	2,988.43	
November 8, 2021 November 8, 2021	Sale 18.64 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	18.64	18.64	18.64	
November 9, 2021 November 9, 2021	Sale 1,947.24 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,947.24	1,947.24	1,947.24	
November 9, 2021 November 9, 2021	Sale 30,394.33 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	30,394.33	30,394.33	30,394.33	
November 9, 2021 November 9, 2021	Sale 39,970.16 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	39,970.16	39,970.16	39,970.16	
November 10, 2021 November 10, 2021	Sale 3,835.31 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,835.31	3,835.31	3,835.31	
November 12, 2021 November 12, 2021	Sale 3,641.33 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,641.33	3,641.33	3,641.33	
November 15, 2021 November 15, 2021	Sale 47.40 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	47.40	47.40	47.40	
November 15, 2021 November 15, 2021	Sale 434,692.53 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	434,692.53	434,692.53	434,692.53	
November 15, 2021 November 15, 2021	Sale 1,996.34 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,996.34	1,996.34	1,996.34	
November 15, 2021 November 15, 2021	Sale 33.93 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	33.93	33.93	33.93	
November 15, 2021 November 15, 2021	Sale 4,781.23 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,781.23	4,781.23	4,781.23	
November 15, 2021 November 15, 2021	Sale 188.26 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	188.26	188.26	188.26	
November 15, 2021 November 15, 2021	Sale 63,859.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	63,859.25	63,859.25	63,859.25	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
November 15, 2021 November 15, 2021	Sale 98,141.04 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	98,141.04	98,141.04	98,141.04	
November 16, 2021 November 16, 2021	Sale 32,315.35 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	32,315.35	32,315.35	32,315.35	
November 16, 2021 November 16, 2021	Sale 79,476.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	79,476.02	79,476.02	79,476.02	
November 17, 2021 November 17, 2021	Sale 304,135.96 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	304,135.96	304,135.96	304,135.96	
November 17, 2021 November 17, 2021	Sale 35,265.83 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	35,265.83	35,265.83	35,265.83	
November 18, 2021 November 18, 2021	Sale 33,067.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	33,067.30	33,067.30	33,067.30	
November 18, 2021 November 18, 2021	Sale 800.06 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	800.06	800.06	800.06	
November 18, 2021 November 18, 2021	Sale 200,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	200,000.00	200,000.00	200,000.00	
November 18, 2021 November 18, 2021	Sale 100,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	100,000.00	100,000.00	100,000.00	
November 18, 2021 November 18, 2021	Sale 1,200,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,200,000.00	1,200,000.00	1,200,000.00	
November 22, 2021 November 22, 2021	Sale 12,523.80 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	12,523.80	12,523.80	12,523.80	
November 23, 2021 November 23, 2021	Sale 35,285.37 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	35,285.37	35,285.37	35,285.37	
November 24, 2021 November 24, 2021	Sale 1,472,337.19 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,472,337.19	1,472,337.19	1,472,337.19	
November 26, 2021 November 26, 2021	Sale 93,441.34 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	93,441.34	93,441.34	93,441.34	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
November 26, 2021 November 26, 2021	Sale 20.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	20.00	20.00	20.00	
November 26, 2021 November 26, 2021	Sale 4,313.48 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,313.48	4,313.48	4,313.48	
November 26, 2021 November 26, 2021	Sale 4,556.80 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,556.80	4,556.80	4,556.80	
November 29, 2021 November 29, 2021	Sale 1,573.84 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,573.84	1,573.84	1,573.84	
November 29, 2021 November 29, 2021	Sale 129,106.80 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	129,106.80	129,106.80	129,106.80	
November 29, 2021 November 29, 2021	Sale 100.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	100.50	100.50	100.50	
November 30, 2021 November 30, 2021	Sale 2,866,270.61 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,866,270.61	2,866,270.61	2,866,270.61	
December 1, 2021 December 1, 2021	Sale 54,410.09 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	54,410.09	54,410.09	54,410.09	
December 2, 2021 December 2, 2021	Sale 51,000.10 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	51,000.10	51,000.10	51,000.10	
December 2, 2021 December 2, 2021	Sale 6,304.61 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,304.61	6,304.61	6,304.61	
December 2, 2021 December 2, 2021	Sale 30,401.42 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	30,401.42	30,401.42	30,401.42	
December 3, 2021 December 3, 2021	Sale 199.17 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	199.17	199.17	199.17	
December 3, 2021 December 3, 2021	Sale 3,211.41 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,211.41	3,211.41	3,211.41	
December 3, 2021 December 3, 2021	Sale 526,258.47 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	526,258.47	526,258.47	526,258.47	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
December 7, 2021 December 7, 2021	Sale 24,970.07 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	24,970.07	24,970.07	24,970.07	
December 7, 2021 December 7, 2021	Sale 6,444.93 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,444.93	6,444.93	6,444.93	
December 7, 2021 December 7, 2021	Sale 55,130.96 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	55,130.96	55,130.96	55,130.96	
December 10, 2021 December 10, 2021	Sale 7,633.10 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,633.10	7,633.10	7,633.10	
December 10, 2021 December 10, 2021	Sale 797,809.86 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	797,809.86	797,809.86	797,809.86	
December 10, 2021 December 10, 2021	Sale 682.74 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	682.74	682.74	682.74	
December 14, 2021 December 14, 2021	Sale 1,164.61 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,164.61	1,164.61	1,164.61	
December 15, 2021 December 15, 2021	Sale 30.37 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	30.37	30.37	30.37	
December 15, 2021 December 15, 2021	Sale 1,943.03 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,943.03	1,943.03	1,943.03	
December 15, 2021 December 15, 2021	Sale 130.61 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	130.61	130.61	130.61	
December 15, 2021 December 15, 2021	Sale 90.67 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	90.67	90.67	90.67	
December 16, 2021 December 16, 2021	Sale 119,358.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	119,358.25	119,358.25	119,358.25	
December 16, 2021 December 16, 2021	Sale 12,670.62 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	12,670.62	12,670.62	12,670.62	
December 17, 2021 December 17, 2021	Sale 11,433.01 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	11,433.01	11,433.01	11,433.01	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
December 17, 2021 December 17, 2021	Sale 507,726.56 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	507,726.56	507,726.56	507,726.56	
December 20, 2021 December 20, 2021	Sale 5,977.53 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,977.53	5,977.53	5,977.53	
December 21, 2021 December 21, 2021	Sale 4,909.98 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,909.98	4,909.98	4,909.98	
December 21, 2021 December 21, 2021	Sale 50,821.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	50,821.50	50,821.50	50,821.50	
December 22, 2021 December 22, 2021	Sale 526.34 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	526.34	526.34	526.34	
December 23, 2021 December 23, 2021	Sale 255,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	255,000.00	255,000.00	255,000.00	
December 27, 2021 December 27, 2021	Sale 692,448.77 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	692,448.77	692,448.77	692,448.77	
December 28, 2021 December 28, 2021	Sale 54,710.82 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	54,710.82	54,710.82	54,710.82	
December 29, 2021 December 29, 2021	Sale 1,729.06 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,729.06	1,729.06	1,729.06	
December 29, 2021 December 29, 2021	Sale 130,457.03 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	130,457.03	130,457.03	130,457.03	
December 30, 2021 December 30, 2021	Sale 91,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	91,000.00	91,000.00	91,000.00	
December 31, 2021 December 31, 2021	Sale 919,444.07 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	919,444.07	919,444.07	919,444.07	
December 31, 2021 December 31, 2021	Sale 14,559.13 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	14,559.13	14,559.13	14,559.13	
December 31, 2021 December 31, 2021	Sale 367,716.22 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	367,716.22	367,716.22	367,716.22	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
December 31, 2021 December 31, 2021	Sale 179.88 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	179.88	179.88	179.88	
January 3, 2022 January 3, 2022	Sale 13,267.64 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	13,267.64	13,267.64	13,267.64	
January 4, 2022 January 4, 2022	Sale 7,690.41 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,690.41	7,690.41	7,690.41	
January 4, 2022 January 4, 2022	Sale 42,473.04 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	42,473.04	42,473.04	42,473.04	
January 5, 2022 January 5, 2022	Sale 1,730.06 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,730.06	1,730.06	1,730.06	
January 6, 2022 January 6, 2022	Sale 553,702.47 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	553,702.47	553,702.47	553,702.47	
January 7, 2022 January 7, 2022	Sale 16,306.46 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	16,306.46	16,306.46	16,306.46	
January 10, 2022 January 10, 2022	Sale 4,981.10 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,981.10	4,981.10	4,981.10	
January 10, 2022 January 10, 2022	Sale 29,867.68 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	29,867.68	29,867.68	29,867.68	
January 11, 2022 January 11, 2022	Sale 576.23 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	576.23	576.23	576.23	
January 12, 2022 January 12, 2022	Sale 41,829.84 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	41,829.84	41,829.84	41,829.84	
January 13, 2022 January 13, 2022	Sale 223,874.03 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	223,874.03	223,874.03	223,874.03	
January 13, 2022 January 13, 2022	Sale 929.20 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	929.20	929.20	929.20	
January 14, 2022 January 14, 2022	Sale 925,958.99 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	925,958.99	925,958.99	925,958.99	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
January 18, 2022 January 18, 2022	Sale 30.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	30.30	30.30	30.30	
January 18, 2022 January 18, 2022	Sale 45.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	45.90	45.90	45.90	
January 18, 2022 January 18, 2022	Sale 90.43 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	90.43	90.43	90.43	
January 18, 2022 January 18, 2022	Sale 134.06 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	134.06	134.06	134.06	
January 18, 2022 January 18, 2022	Sale 10,394.56 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	10,394.56	10,394.56	10,394.56	
January 18, 2022 January 18, 2022	Sale 2,011.79 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,011.79	2,011.79	2,011.79	
January 19, 2022 January 19, 2022	Sale 14,023.98 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	14,023.98	14,023.98	14,023.98	
January 19, 2022 January 19, 2022	Sale 19,992.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	19,992.00	19,992.00	19,992.00	
January 19, 2022 January 19, 2022	Sale 9,585.63 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	9,585.63	9,585.63	9,585.63	
January 20, 2022 January 20, 2022	Sale 5,604.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,604.90	5,604.90	5,604.90	
January 21, 2022 January 21, 2022	Sale 3,038.72 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,038.72	3,038.72	3,038.72	
January 24, 2022 January 24, 2022	Sale 25,703.11 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	25,703.11	25,703.11	25,703.11	
January 24, 2022 January 24, 2022	Sale 1,617.64 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,617.64	1,617.64	1,617.64	
January 25, 2022 January 25, 2022	Sale 2,468.89 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,468.89	2,468.89	2,468.89	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
January 28, 2022 January 28, 2022	Sale 6,514.07 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,514.07	6,514.07	6,514.07	
January 28, 2022 January 28, 2022	Sale 31,677.06 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	31,677.06	31,677.06	31,677.06	
January 31, 2022 January 31, 2022	Sale 2,340,285.08 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,340,285.08	2,340,285.08	2,340,285.08	
January 31, 2022 January 31, 2022	Sale 121,471.36 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	121,471.36	121,471.36	121,471.36	
February 1, 2022 February 1, 2022	Sale 149,973.12 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	149,973.12	149,973.12	149,973.12	
February 2, 2022 February 2, 2022	Sale 0.58 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	0.58	0.58	0.58	
February 3, 2022 February 3, 2022	Sale 128,460.32 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	128,460.32	128,460.32	128,460.32	
February 3, 2022 February 3, 2022	Sale 833.08 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	833.08	833.08	833.08	
February 3, 2022 February 3, 2022	Sale 447,998.34 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	447,998.34	447,998.34	447,998.34	
February 3, 2022 February 3, 2022	Sale 112,281.33 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	112,281.33	112,281.33	112,281.33	
February 4, 2022 February 4, 2022	Sale 143,274.28 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	143,274.28	143,274.28	143,274.28	
February 9, 2022 February 9, 2022	Sale 163,437.32 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	163,437.32	163,437.32	163,437.32	
February 9, 2022 February 9, 2022	Sale 648,229.47 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	648,229.47	648,229.47	648,229.47	
February 11, 2022 February 11, 2022	Sale 8,819.01 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,819.01	8,819.01	8,819.01	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
February 11, 2022 February 11, 2022	Sale 3,325.01 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,325.01	3,325.01	3,325.01	
February 15, 2022 February 15, 2022	Sale 421,331.13 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	421,331.13	421,331.13	421,331.13	
February 15, 2022 February 15, 2022	Sale 1,935.18 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,935.18	1,935.18	1,935.18	
February 15, 2022 February 15, 2022	Sale 30.44 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	30.44	30.44	30.44	
February 15, 2022 February 15, 2022	Sale 8,738.07 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,738.07	8,738.07	8,738.07	
February 15, 2022 February 15, 2022	Sale 90.87 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	90.87	90.87	90.87	
February 15, 2022 February 15, 2022	Sale 103.36 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	103.36	103.36	103.36	
February 16, 2022 February 16, 2022	Sale 1,135.24 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,135.24	1,135.24	1,135.24	
February 17, 2022 February 17, 2022	Sale 1,545.55 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,545.55	1,545.55	1,545.55	
February 22, 2022 February 22, 2022	Sale 90,444.08 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	90,444.08	90,444.08	90,444.08	
February 22, 2022 February 22, 2022	Sale 673.39 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	673.39	673.39	673.39	
February 22, 2022 February 22, 2022	Sale 147.51 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	147.51	147.51	147.51	
February 23, 2022 February 23, 2022	Sale 1,403.56 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,403.56	1,403.56	1,403.56	
February 24, 2022 February 24, 2022	Sale 1,488.59 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,488.59	1,488.59	1,488.59	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
February 25, 2022 February 25, 2022	Sale 3,773.60 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,773.60	3,773.60	3,773.60	
February 28, 2022 February 28, 2022	Sale 2,669,974.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,669,974.02	2,669,974.02	2,669,974.02	
February 28, 2022 February 28, 2022	Sale 141,281.33 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	141,281.33	141,281.33	141,281.33	
March 1, 2022 March 1, 2022	Sale 160,751.62 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	160,751.62	160,751.62	160,751.62	
March 1, 2022 March 1, 2022	Sale 17,034.91 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	17,034.91	17,034.91	17,034.91	
March 2, 2022 March 2, 2022	Sale 3,556.41 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,556.41	3,556.41	3,556.41	
March 3, 2022 March 3, 2022	Sale 458,555.53 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	458,555.53	458,555.53	458,555.53	
March 3, 2022 March 3, 2022	Sale 767.10 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	767.10	767.10	767.10	
March 4, 2022 March 4, 2022	Sale 329,296.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	329,296.90	329,296.90	329,296.90	
March 4, 2022 March 4, 2022	Sale 149,906.75 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	149,906.75	149,906.75	149,906.75	
March 7, 2022 March 7, 2022	Sale 359,569.12 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	359,569.12	359,569.12	359,569.12	
March 7, 2022 March 7, 2022	Sale 2,501.91 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,501.91	2,501.91	2,501.91	
March 7, 2022 March 7, 2022	Sale 1,552,548.24 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,552,548.24	1,552,548.24	1,552,548.24	
March 9, 2022 March 9, 2022	Sale 47,988.66 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	47,988.66	47,988.66	47,988.66	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 9, 2022 March 9, 2022	Sale 359,461.75 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	359,461.75	359,461.75	359,461.75	
March 10, 2022 March 10, 2022	Sale 1,500,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,500,000.00	1,500,000.00	1,500,000.00	
March 14, 2022 March 14, 2022	Sale 204,605.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	204,605.02	204,605.02	204,605.02	
March 14, 2022 March 14, 2022	Sale 261,499.55 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	261,499.55	261,499.55	261,499.55	
March 15, 2022 March 15, 2022	Sale 30.51 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	30.51	30.51	30.51	
March 15, 2022 March 15, 2022	Sale 1,502,777.94 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,502,777.94	1,502,777.94	1,502,777.94	
March 15, 2022 March 15, 2022	Sale 91.08 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	91.08	91.08	91.08	
March 15, 2022 March 15, 2022	Sale 428,698.68 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	428,698.68	428,698.68	428,698.68	
March 15, 2022 March 15, 2022	Sale 1,879.52 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,879.52	1,879.52	1,879.52	
March 15, 2022 March 15, 2022	Sale 216.92 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	216.92	216.92	216.92	
March 16, 2022 March 16, 2022	Sale 46.07 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	46.07	46.07	46.07	
March 17, 2022 March 17, 2022	Sale 92,522.41 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	92,522.41	92,522.41	92,522.41	
March 17, 2022 March 17, 2022	Sale 1,284.99 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,284.99	1,284.99	1,284.99	
March 17, 2022 March 17, 2022	Sale 12,381.35 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	12,381.35	12,381.35	12,381.35	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 17, 2022 March 17, 2022	Sale 1,443,092.28 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,443,092.28	1,443,092.28	1,443,092.28	
March 17, 2022 March 17, 2022	Sale 20.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	20.00	20.00	20.00	
March 18, 2022 March 18, 2022	Sale 1,056,353.10 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,056,353.10	1,056,353.10	1,056,353.10	
March 21, 2022 March 21, 2022	Sale 1,510,877.87 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,510,877.87	1,510,877.87	1,510,877.87	
March 22, 2022 March 22, 2022	Sale 6,814.38 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,814.38	6,814.38	6,814.38	
March 22, 2022 March 22, 2022	Sale 502,384.48 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	502,384.48	502,384.48	502,384.48	
March 24, 2022 March 24, 2022	Sale 65,573.45 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	65,573.45	65,573.45	65,573.45	
March 24, 2022 March 24, 2022	Sale 940.04 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	940.04	940.04	940.04	
March 25, 2022 March 25, 2022	Sale 341,055.39 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	341,055.39	341,055.39	341,055.39	
March 25, 2022 March 25, 2022	Sale 167,362.96 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	167,362.96	167,362.96	167,362.96	
March 28, 2022 March 28, 2022	Sale 391,692.79 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	391,692.79	391,692.79	391,692.79	
March 28, 2022 March 28, 2022	Sale 25.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	25.00	25.00	25.00	
March 29, 2022 March 29, 2022	Sale 121.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	121.57	121.57	121.57	
March 29, 2022 March 29, 2022	Sale 66,334.49 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	66,334.49	66,334.49	66,334.49	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 31, 2022 March 31, 2022	Sale 678,652.05 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	678,652.05	678,652.05	678,652.05	
March 31, 2022 March 31, 2022	Sale 3,906.58 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,906.58	3,906.58	3,906.58	
April 4, 2022 April 4, 2022	Sale 183,360.68 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	183,360.68	183,360.68	183,360.68	
April 4, 2022 April 4, 2022	Sale 23,484.84 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	23,484.84	23,484.84	23,484.84	
April 5, 2022 April 5, 2022	Sale 245,983.80 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	245,983.80	245,983.80	245,983.80	
April 5, 2022 April 5, 2022	Sale 495,248.24 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	495,248.24	495,248.24	495,248.24	
April 5, 2022 April 5, 2022	Sale 2,987.45 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,987.45	2,987.45	2,987.45	
April 6, 2022 April 6, 2022	Sale 212,856.21 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	212,856.21	212,856.21	212,856.21	
April 6, 2022 April 6, 2022	Sale 4,769.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,769.02	4,769.02	4,769.02	
April 11, 2022 April 11, 2022	Sale 323.22 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	323.22	323.22	323.22	
April 12, 2022 April 12, 2022	Sale 1,377.18 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,377.18	1,377.18	1,377.18	
April 13, 2022 April 13, 2022	Sale 6,834.46 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,834.46	6,834.46	6,834.46	
April 14, 2022 April 14, 2022	Sale 416.31 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	416.31	416.31	416.31	
April 18, 2022 April 18, 2022	Sale 134.52 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	134.52	134.52	134.52	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
April 18, 2022 April 18, 2022	Sale 30.55 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	30.55	30.55	30.55	
April 18, 2022 April 18, 2022	Sale 4,545.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,545.25	4,545.25	4,545.25	
April 18, 2022 April 18, 2022	Sale 1,109.62 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,109.62	1,109.62	1,109.62	
April 18, 2022 April 18, 2022	Sale 592,817.15 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	592,817.15	592,817.15	592,817.15	
April 18, 2022 April 18, 2022	Sale 1,888.81 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,888.81	1,888.81	1,888.81	
April 20, 2022 April 20, 2022	Sale 370,695.48 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	370,695.48	370,695.48	370,695.48	
April 20, 2022 April 20, 2022	Sale 3,014.35 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,014.35	3,014.35	3,014.35	
April 21, 2022 April 21, 2022	Sale 12,445.31 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	12,445.31	12,445.31	12,445.31	
April 22, 2022 April 22, 2022	Sale 6,286.59 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,286.59	6,286.59	6,286.59	
April 26, 2022 April 26, 2022	Sale 228,423.68 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	228,423.68	228,423.68	228,423.68	
April 27, 2022 April 27, 2022	Sale 7,497.14 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,497.14	7,497.14	7,497.14	
April 27, 2022 April 27, 2022	Sale 425,420.19 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	425,420.19	425,420.19	425,420.19	
May 2, 2022 May 2, 2022	Sale 1,592,968.31 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,592,968.31	1,592,968.31	1,592,968.31	
May 2, 2022 May 2, 2022	Sale 972.39 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	972.39	972.39	972.39	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
May 3, 2022 May 3, 2022	Sale 3,434.72 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,434.72	3,434.72	3,434.72	
May 3, 2022 May 3, 2022	Sale 5,243.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,243.57	5,243.57	5,243.57	
May 4, 2022 May 4, 2022	Sale 7,785.09 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,785.09	7,785.09	7,785.09	
May 5, 2022 May 5, 2022	Sale 451,649.73 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	451,649.73	451,649.73	451,649.73	
May 9, 2022 May 9, 2022	Sale 3,978.89 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,978.89	3,978.89	3,978.89	
May 10, 2022 May 10, 2022	Sale 13,091.83 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	13,091.83	13,091.83	13,091.83	
May 12, 2022 May 12, 2022	Sale 740,510.85 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	740,510.85	740,510.85	740,510.85	
May 12, 2022 May 12, 2022	Sale 10,915.18 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	10,915.18	10,915.18	10,915.18	
May 12, 2022 May 12, 2022	Sale 6,336.49 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,336.49	6,336.49	6,336.49	
May 12, 2022 May 12, 2022	Sale 891,202.94 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	891,202.94	891,202.94	891,202.94	
May 13, 2022 May 13, 2022	Sale 486,726.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	486,726.57	486,726.57	486,726.57	
May 13, 2022 May 13, 2022	Sale 983,830.82 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	983,830.82	983,830.82	983,830.82	
May 13, 2022 May 13, 2022	Sale 754,154.31 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	754,154.31	754,154.31	754,154.31	
May 16, 2022 May 16, 2022	Sale 1,429,513.48 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,429,513.48	1,429,513.48	1,429,513.48	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
May 16, 2022 May 16, 2022	Sale 1,763.36 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,763.36	1,763.36	1,763.36	
May 16, 2022 May 16, 2022	Sale 166.28 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	166.28	166.28	166.28	
May 16, 2022 May 16, 2022	Sale 30.27 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	30.27	30.27	30.27	
May 16, 2022 May 16, 2022	Sale 4,621.88 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,621.88	4,621.88	4,621.88	
May 16, 2022 May 16, 2022	Sale 135.45 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	135.45	135.45	135.45	
May 17, 2022 May 17, 2022	Sale 16,225.18 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	16,225.18	16,225.18	16,225.18	
May 19, 2022 May 19, 2022	Sale 205,771.68 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	205,771.68	205,771.68	205,771.68	
May 25, 2022 May 25, 2022	Sale 6,450.01 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,450.01	6,450.01	6,450.01	
May 27, 2022 May 27, 2022	Sale 2,539.06 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,539.06	2,539.06	2,539.06	
May 31, 2022 May 31, 2022	Sale 1,089,988.96 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,089,988.96	1,089,988.96	1,089,988.96	
May 31, 2022 May 31, 2022	Sale 6,149,420.93 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,149,420.93	6,149,420.93	6,149,420.93	
May 31, 2022 May 31, 2022	Sale 2,327.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,327.50	2,327.50	2,327.50	
May 31, 2022 May 31, 2022	Sale 73,831.51 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	73,831.51	73,831.51	73,831.51	
May 31, 2022 May 31, 2022	Sale 1.88 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1.88	1.88	1.88	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 1, 2022 June 1, 2022	Sale 263,550.95 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	263,550.95	263,550.95	263,550.95	
June 1, 2022 June 1, 2022	Sale 7,033.20 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,033.20	7,033.20	7,033.20	
June 3, 2022 June 3, 2022	Sale 451.32 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	451.32	451.32	451.32	
June 3, 2022 June 3, 2022	Sale 593,081.19 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	593,081.19	593,081.19	593,081.19	
June 3, 2022 June 3, 2022	Sale 695,871.66 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	695,871.66	695,871.66	695,871.66	
June 6, 2022 June 6, 2022	Sale 6,356.81 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,356.81	6,356.81	6,356.81	
June 7, 2022 June 7, 2022	Sale 8,067.29 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,067.29	8,067.29	8,067.29	
June 8, 2022 June 8, 2022	Sale 3,809.95 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,809.95	3,809.95	3,809.95	
June 9, 2022 June 9, 2022	Sale 1,193.68 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,193.68	1,193.68	1,193.68	
June 10, 2022 June 10, 2022	Sale 1,153.98 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,153.98	1,153.98	1,153.98	
June 13, 2022 June 13, 2022	Sale 173,511.42 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	173,511.42	173,511.42	173,511.42	
June 13, 2022 June 13, 2022	Sale 3,580.36 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,580.36	3,580.36	3,580.36	
June 14, 2022 June 14, 2022	Sale 32,533.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	32,533.50	32,533.50	32,533.50	
June 14, 2022 June 14, 2022	Sale 4,477.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,477.30	4,477.30	4,477.30	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 15, 2022 June 15, 2022	Sale 116.78 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	116.78	116.78	116.78	
June 15, 2022 June 15, 2022	Sale 30.29 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	30.29	30.29	30.29	
June 15, 2022 June 15, 2022	Sale 4,015.62 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,015.62	4,015.62	4,015.62	
June 15, 2022 June 15, 2022	Sale 1,725,500.98 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,725,500.98	1,725,500.98	1,725,500.98	
June 15, 2022 June 15, 2022	Sale 1,792.80 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,792.80	1,792.80	1,792.80	
June 15, 2022 June 15, 2022	Sale 132.44 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	132.44	132.44	132.44	
June 16, 2022 June 16, 2022	Sale 17,761.66 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	17,761.66	17,761.66	17,761.66	
June 16, 2022 June 16, 2022	Sale 146,587.58 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	146,587.58	146,587.58	146,587.58	
June 16, 2022 June 16, 2022	Sale 100.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	100.00	100.00	100.00	
June 16, 2022 June 16, 2022	Sale 619,225.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	619,225.00	619,225.00	619,225.00	
June 17, 2022 June 17, 2022	Sale 5,506.72 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,506.72	5,506.72	5,506.72	
June 22, 2022 June 22, 2022	Sale 223,338.46 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	223,338.46	223,338.46	223,338.46	
June 22, 2022 June 22, 2022	Sale 2,369,081.76 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,369,081.76	2,369,081.76	2,369,081.76	
June 23, 2022 June 23, 2022	Sale 20,506.03 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	20,506.03	20,506.03	20,506.03	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 24, 2022 June 24, 2022	Sale 1,209.23 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,209.23	1,209.23	1,209.23	
June 27, 2022 June 27, 2022	Sale 69,183.95 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	69,183.95	69,183.95	69,183.95	
June 27, 2022 June 27, 2022	Sale 1,000,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,000,000.00	1,000,000.00	1,000,000.00	
June 27, 2022 June 27, 2022	Sale 114.76 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	114.76	114.76	114.76	
June 28, 2022 June 28, 2022	Sale 225.85 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	225.85	225.85	225.85	
June 29, 2022 June 29, 2022	Sale 9,216.82 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	9,216.82	9,216.82	9,216.82	
June 30, 2022 June 30, 2022	Sale 1,362,892.19 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,362,892.19	1,362,892.19	1,362,892.19	
Total Sales			**$98,870,807.04**	**$98,870,807.04**	**$0.00**
Total BlackRock Liquidity Funds BlackRock Liquidity FedFund			**$198,338,400.41**	**$198,338,400.41**	**$0.00**
Polen Growth Fund					
Purchases					
July 14, 2021 July 15, 2021	Purchase 183,049.606 Units of Polen Growth Fund @ $54.63	183,049.606	10,000,000.00	10,000,000.00	
December 8, 2021 December 9, 2021	Short Term Capital Gain Distribution 0.2672 USD Polen Growth Fund For 183,049.606 Units Due on 12/09/21 With Ex Date 12/08/21 Reinvested $48,910.85 at For 892.045 Units	892.045	48,910.85	48,910.85	
December 8, 2021 December 9, 2021	Long Term Capital Gain Distribution 1.8992 USD Polen Growth Fund For 183,049.606 Units Due on 12/09/21 With Ex Date 12/08/21 Reinvested $347,647.81 at For 6,340.467 Units	6,340.467	347,647.81	347,647.81	
Total Purchases			**$10,396,558.66**	**$10,396,558.66**	**$0.00**

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales					
May 25, 2022 May 26, 2022	Sale 190,282.118 Units of Polen Growth Fund @ $37.58	190,282.118	7,150,801.99	10,396,558.66	-3,245,756.67
Total Sales			**$7,150,801.99**	**$10,396,558.66**	**-$3,245,756.67**
Total Polen Growth Fund			**$17,547,360.65**	**$20,793,117.32**	**-$3,245,756.67**
UMBS TBA 30YR MPT 2.000% 8/15/52					
Purchases					
June 7, 2021 August 12, 2021	Purchase 375,000.00 Par Value 375,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.5625 %	375,000.00	377,109.38	377,109.38	
June 8, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.734375 %	150,000.00	151,101.56	151,101.56	
June 10, 2021 August 12, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.953125 %	100,000.00	100,953.13	100,953.13	
June 10, 2021 August 12, 2021	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.96875 %	200,000.00	201,937.50	201,937.50	
June 11, 2021 August 12, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101 %	125,000.00	126,250.00	126,250.00	
June 14, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.71875 %	150,000.00	151,078.13	151,078.13	
June 14, 2021 August 12, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.6875 %	125,000.00	125,859.38	125,859.38	
June 14, 2021 August 12, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.703125 %	100,000.00	100,703.13	100,703.13	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 16, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.671875 %	150,000.00	151,007.81	151,007.81	
June 16, 2021 August 12, 2021	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.7265625 %	200,000.00	201,453.13	201,453.13	
June 21, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.296875 %	150,000.00	150,445.31	150,445.31	
June 21, 2021 August 12, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.328125 %	100,000.00	100,328.13	100,328.13	
June 21, 2021 August 12, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.359375 %	100,000.00	100,359.38	100,359.38	
June 7, 2021 August 12, 2021	Purchase 375,000.00 Par Value 375,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.5625 %	375,000.00	377,109.38	377,109.38	
June 11, 2021 August 12, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101 %	125,000.00	126,250.00	126,250.00	
June 14, 2021 August 12, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.6875 %	125,000.00	125,859.38	125,859.38	
June 21, 2021 August 12, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.359375 %	100,000.00	100,359.38	100,359.38	
June 8, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.734375 %	150,000.00	151,101.56	151,101.56	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 14, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.71875 %	150,000.00	151,078.13	151,078.13	
June 16, 2021 August 12, 2021	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.7265625 %	200,000.00	201,453.13	201,453.13	
June 21, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.296875 %	150,000.00	150,445.31	150,445.31	
June 10, 2021 August 12, 2021	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.96875 %	200,000.00	201,937.50	201,937.50	
June 14, 2021 August 12, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.703125 %	100,000.00	100,703.13	100,703.13	
June 21, 2021 August 12, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.328125 %	100,000.00	100,328.13	100,328.13	
June 10, 2021 August 12, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.953125 %	100,000.00	100,953.13	100,953.13	
June 16, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.671875 %	150,000.00	151,007.81	151,007.81	
June 7, 2021 August 12, 2021	Reversal of Purchase 375,000.00 Par Value 375,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.5625 %	375,000.00	377,109.38	377,109.38	
June 8, 2021 August 12, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.734375 %	150,000.00	151,101.56	151,101.56	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 10, 2021 August 12, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.953125 %	100,000.00	100,953.13	100,953.13	
June 10, 2021 August 12, 2021	Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.96875 %	200,000.00	201,937.50	201,937.50	
June 11, 2021 August 12, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101 %	125,000.00	126,250.00	126,250.00	
June 14, 2021 August 12, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.6875 %	125,000.00	125,859.38	125,859.38	
June 14, 2021 August 12, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.71875 %	150,000.00	151,078.13	151,078.13	
June 14, 2021 August 12, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.703125 %	100,000.00	100,703.13	100,703.13	
June 16, 2021 August 12, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.671875 %	150,000.00	151,007.81	151,007.81	
June 16, 2021 August 12, 2021	Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.7265625 %	200,000.00	201,453.13	201,453.13	
June 21, 2021 August 12, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.296875 %	150,000.00	150,445.31	150,445.31	
June 21, 2021 August 12, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.359375 %	100,000.00	100,359.38	100,359.38	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 21, 2021 August 12, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.328125 %	100,000.00	100,328.13	100,328.13	
Total Purchases			**$6,115,757.91**	**$6,115,757.91**	**$0.00**
Sales					
June 30, 2021 August 12, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.875 %	125,000.00	126,093.75	125,838.64	255.11
July 8, 2021 August 12, 2021	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.6074218 %	200,000.00	203,214.84	201,341.83	1,873.01
July 9, 2021 August 12, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.4355468 %	150,000.00	152,153.32	151,006.37	1,146.95
July 14, 2021 August 12, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.2753906 %	175,000.00	177,231.93	176,174.10	1,057.83
July 14, 2021 August 12, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.2949218 %	175,000.00	177,266.11	176,174.09	1,092.02
July 15, 2021 August 12, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5390625 %	150,000.00	152,308.59	151,006.37	1,302.22
July 16, 2021 August 12, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.4589843 %	175,000.00	177,553.22	176,174.10	1,379.12
July 19, 2021 August 12, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.9550781 %	75,000.00	76,466.31	75,503.18	963.13

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
July 19, 2021 August 12, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.9414062 %	175,000.00	178,397.46	176,174.09	2,223.37
July 21, 2021 August 12, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5683593 %	150,000.00	152,352.54	151,006.37	1,346.17
July 21, 2021 August 12, 2021	Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5253906 %	225,000.00	228,432.13	226,509.55	1,922.58
July 21, 2021 August 12, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5234375 %	100,000.00	101,523.44	100,670.92	852.52
July 22, 2021 August 12, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5566406 %	50,000.00	50,778.32	50,335.45	442.87
July 22, 2021 August 12, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5566406 %	100,000.00	101,556.64	100,670.91	885.73
June 30, 2021 August 12, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.875 %	125,000.00	126,093.75	125,789.34	304.41
July 8, 2021 August 12, 2021	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.6074218 %	200,000.00	203,214.84	201,262.94	1,951.90
July 14, 2021 August 12, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.2753906 %	175,000.00	177,231.93	176,105.06	1,126.87
July 19, 2021 August 12, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.9414062 %	175,000.00	178,397.46	176,105.07	2,292.39

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
July 22, 2021 August 12, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5566406 %	50,000.00	50,778.32	50,315.73	462.59
July 9, 2021 August 12, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.4355468 %	150,000.00	152,153.32	150,941.11	1,212.21
July 15, 2021 August 12, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5390625 %	150,000.00	152,308.59	150,941.11	1,367.48
July 16, 2021 August 12, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.4589843 %	175,000.00	177,553.22	176,097.96	1,455.26
July 19, 2021 August 12, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.9550781 %	75,000.00	76,466.31	75,470.55	995.76
July 22, 2021 August 12, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5566406 %	100,000.00	101,556.64	100,627.40	929.24
July 14, 2021 August 12, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.2949218 %	175,000.00	177,266.11	176,298.83	967.28
July 21, 2021 August 12, 2021	Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5253906 %	225,000.00	228,432.13	226,669.93	1,762.20
July 21, 2021 August 12, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5234375 %	100,000.00	101,523.44	100,953.13	570.31
July 21, 2021 August 12, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5683593 %	150,000.00	152,352.54	151,007.81	1,344.73

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 30, 2021 August 12, 2021	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.875 %	125,000.00	126,093.75	125,838.64	-255.11
July 8, 2021 August 12, 2021	Reversal of Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.6074218 %	200,000.00	203,214.84	201,341.83	-1,873.01
July 9, 2021 August 12, 2021	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.4355468 %	150,000.00	152,153.32	151,006.37	-1,146.95
July 14, 2021 August 12, 2021	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.2753906 %	175,000.00	177,231.93	176,174.10	-1,057.83
July 14, 2021 August 12, 2021	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.2949218 %	175,000.00	177,266.11	176,174.09	-1,092.02
July 15, 2021 August 12, 2021	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5390625 %	150,000.00	152,308.59	151,006.37	-1,302.22
July 16, 2021 August 12, 2021	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.4589843 %	175,000.00	177,553.22	176,174.10	-1,379.12
July 19, 2021 August 12, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.9550781 %	75,000.00	76,466.31	75,503.18	-963.13
July 19, 2021 August 12, 2021	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.9414062 %	175,000.00	178,397.46	176,174.09	-2,223.37
July 21, 2021 August 12, 2021	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5683593 %	150,000.00	152,352.54	151,006.37	-1,346.17

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
July 21, 2021 August 12, 2021	Reversal of Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5253906 %	225,000.00	228,432.13	226,509.55	-1,922.58
July 21, 2021 August 12, 2021	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5234375 %	100,000.00	101,523.44	100,670.92	-852.52
July 22, 2021 August 12, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5566406 %	50,000.00	50,778.32	50,335.45	-442.87
July 22, 2021 August 12, 2021	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5566406 %	100,000.00	101,556.64	100,670.91	-885.73
Total Sales			**$6,165,985.80**	**$6,115,757.91**	**$16,742.63**
Total UMBS TBA 30YR MPT 2.000% 8/15/52			**$12,281,743.71**	**$12,231,515.82**	**$16,742.63**
UMBS TBA 30YR MPT 2.500% 1/15/51					
Purchases					
October 27, 2021 January 13, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.140625 %	175,000.00	178,746.09	178,746.09	
October 28, 2021 January 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.2382812 %	75,000.00	76,678.71	76,678.71	
October 28, 2021 January 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.2070312 %	100,000.00	102,207.03	102,207.03	
October 28, 2021 January 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.1796875 %	75,000.00	76,634.77	76,634.77	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
November 1, 2021 January 13, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.2109375 %	175,000.00	178,869.14	178,869.14	
November 2, 2021 January 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.3867187 %	75,000.00	76,790.04	76,790.04	
November 2, 2021 January 13, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.4023437 %	200,000.00	204,804.69	204,804.69	
November 2, 2021 January 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.3789062 %	100,000.00	102,378.91	102,378.91	
November 2, 2021 January 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.3710937 %	100,000.00	102,371.09	102,371.09	
November 2, 2021 January 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.3671875 %	75,000.00	76,775.39	76,775.39	
November 3, 2021 January 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.34375 %	75,000.00	76,757.81	76,757.81	
November 3, 2021 January 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.3359375 %	50,000.00	51,167.97	51,167.97	
November 3, 2021 January 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.3515625 %	125,000.00	127,939.45	127,939.45	
November 3, 2021 January 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.2070312 %	50,000.00	51,103.52	51,103.52	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
November 30, 2021 January 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.6328125 %	75,000.00	76,974.61	76,974.61	
October 27, 2021 January 13, 2022	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.140625 %	175,000.00	178,746.09	178,746.09	
October 28, 2021 January 13, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.2382812 %	75,000.00	76,678.71	76,678.71	
October 28, 2021 January 13, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.2070312 %	100,000.00	102,207.03	102,207.03	
October 28, 2021 January 13, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.1796875 %	75,000.00	76,634.77	76,634.77	
November 1, 2021 January 13, 2022	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.2109375 %	175,000.00	178,869.14	178,869.14	
November 2, 2021 January 13, 2022	Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.4023437 %	200,000.00	204,804.69	204,804.69	
November 2, 2021 January 13, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.3710937 %	100,000.00	102,371.09	102,371.09	
November 2, 2021 January 13, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.3867187 %	75,000.00	76,790.04	76,790.04	
November 2, 2021 January 13, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.3789062 %	100,000.00	102,378.91	102,378.91	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
November 2, 2021 January 13, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.3671875 %	75,000.00	76,775.39	76,775.39	
November 3, 2021 January 13, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.3359375 %	50,000.00	51,167.97	51,167.97	
November 3, 2021 January 13, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.2070312 %	50,000.00	51,103.52	51,103.52	
November 3, 2021 January 13, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.34375 %	75,000.00	76,757.81	76,757.81	
November 3, 2021 January 13, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.3515625 %	125,000.00	127,939.45	127,939.45	
November 30, 2021 January 13, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.6328125 %	75,000.00	76,974.61	76,974.61	
October 28, 2021 January 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.1796875 %	75,000.00	76,634.77	76,634.77	
November 3, 2021 January 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.3359375 %	50,000.00	51,167.97	51,167.97	
October 27, 2021 January 13, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.140625 %	175,000.00	178,746.09	178,746.09	
November 1, 2021 January 13, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.2109375 %	175,000.00	178,869.14	178,869.14	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
November 2, 2021 January 13, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.4023437 %	200,000.00	204,804.69	204,804.69	
November 2, 2021 January 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.3671875 %	75,000.00	76,775.39	76,775.39	
October 28, 2021 January 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.2070312 %	100,000.00	102,207.03	102,207.03	
November 3, 2021 January 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.2070312 %	50,000.00	51,103.52	51,103.52	
October 28, 2021 January 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.2382812 %	75,000.00	76,678.71	76,678.71	
November 2, 2021 January 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.3789062 %	100,000.00	102,378.91	102,378.91	
November 3, 2021 January 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.34375 %	75,000.00	76,757.81	76,757.81	
November 2, 2021 January 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.3867187 %	75,000.00	76,790.04	76,790.04	
November 2, 2021 January 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.3710937 %	100,000.00	102,371.09	102,371.09	
November 3, 2021 January 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.3515625 %	125,000.00	127,939.45	127,939.45	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
November 30, 2021 January 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.6328125 %	75,000.00	76,974.61	76,974.61	
Total Purchases			**$4,680,597.66**	**$4,680,597.66**	**$0.00**
Sales					
December 3, 2021 January 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.125 %	150,000.00	153,187.50	153,462.21	-274.71
December 3, 2021 January 13, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.1132812 %	25,000.00	25,528.32	25,577.04	-48.72
December 6, 2021 January 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.078125 %	125,000.00	127,597.66	127,885.19	-287.53
December 8, 2021 January 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @101.90625 %	150,000.00	152,859.38	153,462.22	-602.84
December 10, 2021 January 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.0644531 %	75,000.00	76,548.34	76,731.11	-182.77
December 10, 2021 January 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.1269531 %	50,000.00	51,063.48	51,154.07	-90.59
December 10, 2021 January 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.0800781 %	100,000.00	102,080.08	102,308.15	-228.07
December 10, 2021 January 13, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @101.9863281 %	175,000.00	178,476.07	179,039.26	-563.19

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
December 13, 2021 January 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.1523437 %	100,000.00	102,152.34	102,308.15	-155.81
December 14, 2021 January 13, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.1132812 %	25,000.00	25,528.32	25,577.04	-48.72
December 15, 2021 January 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.1171875 %	100,000.00	102,117.19	102,308.14	-190.95
December 17, 2021 January 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.34375 %	75,000.00	76,757.81	76,731.11	26.70
December 20, 2021 January 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.3242187 %	50,000.00	51,162.11	51,154.07	8.04
December 21, 2021 January 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @101.9550781 %	125,000.00	127,443.85	127,885.18	-441.33
December 3, 2021 January 13, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.125 %	150,000.00	153,187.50	153,462.21	274.71
December 3, 2021 January 13, 2022	Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.1132812 %	25,000.00	25,528.32	25,577.04	48.72
December 6, 2021 January 13, 2022	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.078125 %	125,000.00	127,597.66	127,885.19	287.53
December 8, 2021 January 13, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @101.90625 %	150,000.00	152,859.38	153,462.22	602.84

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
December 10, 2021 January 13, 2022	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.1269531 %	50,000.00	51,063.48	51,154.07	90.59
December 10, 2021 January 13, 2022	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @101.9863281 %	175,000.00	178,476.07	179,039.26	563.19
December 10, 2021 January 13, 2022	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.0644531 %	75,000.00	76,548.34	76,731.11	182.77
December 10, 2021 January 13, 2022	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.0800781 %	100,000.00	102,080.08	102,308.15	228.07
December 13, 2021 January 13, 2022	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.1523437 %	100,000.00	102,152.34	102,308.15	155.81
December 14, 2021 January 13, 2022	Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.1132812 %	25,000.00	25,528.32	25,577.04	48.72
December 15, 2021 January 13, 2022	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.1171875 %	100,000.00	102,117.19	102,308.14	190.95
December 17, 2021 January 13, 2022	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.34375 %	75,000.00	76,757.81	76,731.11	-26.70
December 20, 2021 January 13, 2022	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.3242187 %	50,000.00	51,162.11	51,154.07	-8.04
December 21, 2021 January 13, 2022	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @101.9550781 %	125,000.00	127,443.85	127,885.18	441.33

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
December 3, 2021 January 13, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.1132812 %	25,000.00	25,528.32	25,560.55	-32.23
December 10, 2021 January 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.0644531 %	75,000.00	76,548.34	76,681.64	-133.30
December 14, 2021 January 13, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.1132812 %	25,000.00	25,528.32	25,560.55	-32.23
December 3, 2021 January 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.125 %	150,000.00	153,187.50	153,406.88	-219.38
December 8, 2021 January 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @101.90625 %	150,000.00	152,859.38	153,406.87	-547.49
December 10, 2021 January 13, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @101.9863281 %	175,000.00	178,476.07	178,974.68	-498.61
December 15, 2021 January 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.1171875 %	100,000.00	102,117.19	102,271.25	-154.06
December 20, 2021 January 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.3242187 %	50,000.00	51,162.11	51,135.63	26.48
December 10, 2021 January 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.0800781 %	100,000.00	102,080.08	102,207.03	-126.95
December 20, 2021 January 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.3242187 %	50,000.00	51,162.11	51,103.52	58.59

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
December 6, 2021 January 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.1464843 %	75,000.00	76,609.86	76,744.63	-134.77
December 21, 2021 January 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @101.9550781 %	125,000.00	127,443.85	127,907.71	-463.86
December 10, 2021 January 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.1269531 %	50,000.00	51,063.48	51,163.09	-99.61
December 17, 2021 January 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.34375 %	75,000.00	76,757.81	76,790.04	-32.23
December 6, 2021 January 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.078125 %	125,000.00	127,597.66	128,035.48	-437.82
December 13, 2021 January 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.1523437 %	100,000.00	102,152.34	102,428.38	-276.04
December 22, 2021 January 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @101.9628906 %	75,000.00	76,472.17	76,821.29	-349.12
Total Sales			**$4,261,751.49**	**$4,271,365.10**	**-$3,452.63**
Total UMBS TBA 30YR MPT 2.500% 1/15/51			**$8,942,349.15**	**$8,951,962.76**	**-$3,452.63**
UMBS TBA 30YR MPT 2.500% 2/15/52					
Purchases					
December 3, 2021 February 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.8945312 %	150,000.00	152,841.80	152,841.80	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
December 3, 2021 February 14, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.8828125 %	25,000.00	25,470.70	25,470.70	
December 6, 2021 February 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.9140625 %	75,000.00	76,435.55	76,435.55	
December 6, 2021 February 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.84375 %	125,000.00	127,304.69	127,304.69	
December 8, 2021 February 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.6640625 %	150,000.00	152,496.09	152,496.09	
December 10, 2021 February 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.8203125 %	75,000.00	76,365.23	76,365.23	
December 10, 2021 February 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.8828125 %	50,000.00	50,941.41	50,941.41	
December 10, 2021 February 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.8359375 %	100,000.00	101,835.94	101,835.94	
December 10, 2021 February 14, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.7421875 %	175,000.00	178,048.83	178,048.83	
December 13, 2021 February 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.9101562 %	100,000.00	101,910.16	101,910.16	
December 14, 2021 February 14, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.8710937 %	25,000.00	25,467.77	25,467.77	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
December 15, 2021 February 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.875 %	100,000.00	101,875.00	101,875.00	
December 17, 2021 February 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @102.1015625 %	75,000.00	76,576.17	76,576.17	
December 20, 2021 February 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @102.0820312 %	100,000.00	102,082.03	102,082.03	
December 21, 2021 February 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.7109375 %	125,000.00	127,138.67	127,138.67	
December 22, 2021 February 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.71875 %	75,000.00	76,289.06	76,289.06	
January 3, 2022 February 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.4648437 %	125,000.00	126,831.05	126,831.05	
January 18, 2022 February 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.265625 %	75,000.00	74,449.22	74,449.22	
December 3, 2021 February 14, 2022	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.8828125 %	25,000.00	25,470.70	25,470.70	
December 3, 2021 February 14, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.8945312 %	150,000.00	152,841.80	152,841.80	
December 6, 2021 February 14, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.9140625 %	75,000.00	76,435.55	76,435.55	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
December 6, 2021 February 14, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.84375 %	125,000.00	127,304.69	127,304.69	
December 8, 2021 February 14, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.6640625 %	150,000.00	152,496.09	152,496.09	
December 10, 2021 February 14, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.8828125 %	50,000.00	50,941.41	50,941.41	
December 10, 2021 February 14, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.8359375 %	100,000.00	101,835.94	101,835.94	
December 10, 2021 February 14, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.8203125 %	75,000.00	76,365.23	76,365.23	
December 10, 2021 February 14, 2022	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.7421875 %	175,000.00	178,048.83	178,048.83	
December 13, 2021 February 14, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.9101562 %	100,000.00	101,910.16	101,910.16	
December 14, 2021 February 14, 2022	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.8710937 %	25,000.00	25,467.77	25,467.77	
December 15, 2021 February 14, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.875 %	100,000.00	101,875.00	101,875.00	
December 17, 2021 February 14, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @102.1015625 %	75,000.00	76,576.17	76,576.17	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
December 20, 2021 February 14, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @102.0820312 %	100,000.00	102,082.03	102,082.03	
December 21, 2021 February 14, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.7109375 %	125,000.00	127,138.67	127,138.67	
December 22, 2021 February 14, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.71875 %	75,000.00	76,289.06	76,289.06	
January 3, 2022 February 14, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.4648437 %	125,000.00	126,831.05	126,831.05	
January 18, 2022 February 14, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.265625 %	75,000.00	74,449.22	74,449.22	
December 3, 2021 February 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @101.8945312 %	150,000.00	152,841.80	152,841.80	
December 8, 2021 February 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @101.6640625 %	150,000.00	152,496.09	152,496.09	
December 10, 2021 February 14, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @101.7421875 %	175,000.00	178,048.83	178,048.83	
December 17, 2021 February 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @102.1015625 %	75,000.00	76,576.17	76,576.17	
January 18, 2022 February 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.265625 %	75,000.00	74,449.22	74,449.22	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
December 3, 2021 February 14, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @101.8828125 %	25,000.00	25,470.70	25,470.70	
December 10, 2021 February 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @101.8203125 %	75,000.00	76,365.23	76,365.23	
December 10, 2021 February 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @101.8828125 %	50,000.00	50,941.41	50,941.41	
December 14, 2021 February 14, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @101.8710937 %	25,000.00	25,467.77	25,467.77	
December 6, 2021 February 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @101.9140625 %	75,000.00	76,435.55	76,435.55	
December 22, 2021 February 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @101.71875 %	75,000.00	76,289.06	76,289.06	
January 3, 2022 February 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @101.4648437 %	125,000.00	126,831.05	126,831.05	
December 6, 2021 February 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @101.84375 %	125,000.00	127,304.69	127,304.69	
December 13, 2021 February 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @101.9101562 %	100,000.00	101,910.16	101,910.16	
December 21, 2021 February 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @101.7109375 %	125,000.00	127,138.67	127,138.67	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
December 10, 2021 February 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @101.8359375 %	100,000.00	101,835.94	101,835.94	
December 20, 2021 February 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @102.0820312 %	100,000.00	102,082.03	102,082.03	
December 15, 2021 February 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @101.875 %	100,000.00	101,875.00	101,875.00	
Total Purchases			**$5,263,078.11**	**$5,263,078.11**	**$0.00**
Sales					
January 12, 2022 February 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @100.390625 %	150,000.00	150,585.94	152,719.10	-2,133.16
January 12, 2022 February 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @100.34375 %	100,000.00	100,343.75	101,812.73	-1,468.98
January 19, 2022 February 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.50976562 %	100,000.00	99,509.77	101,683.22	-2,173.45
January 20, 2022 February 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.578125 %	50,000.00	49,789.06	50,841.62	-1,052.56
January 21, 2022 February 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.796875 %	125,000.00	124,746.09	127,104.03	-2,357.94
January 25, 2022 February 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @100.0625 %	125,000.00	125,078.13	127,104.03	-2,025.90

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
January 25, 2022 February 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.91015625 %	75,000.00	74,932.62	76,262.42	-1,329.80
January 26, 2022 February 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @100.0078125 %	100,000.00	100,007.81	101,683.22	-1,675.41
January 31, 2022 February 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.75195312 %	150,000.00	149,627.93	152,524.83	-2,896.90
January 31, 2022 February 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.828125 %	125,000.00	124,785.16	127,104.04	-2,318.88
January 31, 2022 February 14, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.89257812 %	25,000.00	24,973.14	25,420.81	-447.67
January 12, 2022 February 14, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @100.390625 %	150,000.00	150,585.94	152,719.10	2,133.16
January 12, 2022 February 14, 2022	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @100.34375 %	100,000.00	100,343.75	101,812.73	1,468.98
January 19, 2022 February 14, 2022	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.50976562 %	100,000.00	99,509.77	101,683.22	2,173.45
January 20, 2022 February 14, 2022	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.578125 %	50,000.00	49,789.06	50,841.62	1,052.56
January 21, 2022 February 14, 2022	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.796875 %	125,000.00	124,746.09	127,104.03	2,357.94

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
January 25, 2022 February 14, 2022	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @100.0625 %	125,000.00	125,078.13	127,104.03	2,025.90
January 25, 2022 February 14, 2022	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.91015625 %	75,000.00	74,932.62	76,262.42	1,329.80
January 26, 2022 February 14, 2022	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @100.0078125 %	100,000.00	100,007.81	101,683.22	1,675.41
January 31, 2022 February 14, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.75195312 %	150,000.00	149,627.93	152,524.83	2,896.90
January 31, 2022 February 14, 2022	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.828125 %	125,000.00	124,785.16	127,104.04	2,318.88
January 31, 2022 February 14, 2022	Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.89257812 %	25,000.00	24,973.14	25,420.81	447.67
January 12, 2022 February 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @100.390625 %	150,000.00	150,585.94	152,258.91	-1,672.97
January 21, 2022 February 14, 2022	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.84375 %	200,000.00	199,687.50	203,011.88	-3,324.38
January 27, 2022 February 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.5 %	125,000.00	124,375.00	126,882.42	-2,507.42
January 31, 2022 February 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.828125 %	125,000.00	124,785.16	126,882.42	-2,097.26

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
January 31, 2022 February 14, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.8925781 %	25,000.00	24,973.14	25,376.48	-403.34
January 20, 2022 February 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.578125 %	50,000.00	49,789.06	50,927.18	-1,138.12
January 21, 2022 February 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.796875 %	125,000.00	124,746.09	127,317.93	-2,571.84
January 13, 2022 February 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @100.2734375 %	125,000.00	125,341.80	127,070.75	-1,728.95
January 28, 2022 February 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.7011718 %	150,000.00	149,551.76	152,484.91	-2,933.15
January 25, 2022 February 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.9101562 %	75,000.00	74,932.62	76,404.95	-1,472.33
January 31, 2022 February 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.7519531 %	150,000.00	149,627.93	152,809.90	-3,181.97
January 25, 2022 February 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @100.0625 %	125,000.00	125,078.13	127,138.67	-2,060.54
January 12, 2022 February 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @100.34375 %	100,000.00	100,343.75	101,958.98	-1,615.23
January 19, 2022 February 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.5097656 %	100,000.00	99,509.77	101,958.99	-2,449.22

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
January 26, 2022 February 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @100.0078125 %	100,000.00	100,007.81	101,875.00	-1,867.19
Total Sales			**$3,972,094.26**	**$4,042,879.47**	**-$31,023.91**
Total UMBS TBA 30YR MPT 2.500% 2/15/52			**$9,235,172.37**	**$9,305,957.58**	**-$31,023.91**
UMBS TBA 30YR MPT 2.500% 3/15/52					
Purchases					
January 12, 2022 March 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @100.15625 %	150,000.00	150,234.38	150,234.38	
January 12, 2022 March 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @100.109375 %	100,000.00	100,109.38	100,109.38	
January 13, 2022 March 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @100.0390625 %	125,000.00	125,048.83	125,048.83	
January 19, 2022 March 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.27734375 %	100,000.00	99,277.34	99,277.34	
January 20, 2022 March 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.34375 %	50,000.00	49,671.88	49,671.88	
January 21, 2022 March 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.5625 %	125,000.00	124,453.13	124,453.13	
January 25, 2022 March 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.82421875 %	125,000.00	124,780.27	124,780.27	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
January 25, 2022 March 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.671875 %	75,000.00	74,753.91	74,753.91	
January 26, 2022 March 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.76953125 %	100,000.00	99,769.53	99,769.53	
January 27, 2022 March 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.26171875 %	125,000.00	124,077.15	124,077.15	
January 28, 2022 March 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.46875 %	150,000.00	149,203.13	149,203.13	
January 31, 2022 March 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.515625 %	150,000.00	149,273.44	149,273.44	
January 31, 2022 March 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.59375 %	125,000.00	124,492.19	124,492.19	
January 31, 2022 March 14, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.66015625 %	25,000.00	24,915.04	24,915.04	
January 20, 2022 March 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.34375 %	50,000.00	49,671.88	49,671.88	
January 21, 2022 March 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.5625 %	125,000.00	124,453.13	124,453.13	
January 12, 2022 March 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @100.15625 %	150,000.00	150,234.38	150,234.38	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
January 21, 2022 March 14, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.609375 %	200,000.00	199,218.75	199,218.75	
January 31, 2022 March 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.59375 %	125,000.00	124,492.19	124,492.19	
January 27, 2022 March 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.26171875 %	125,000.00	124,077.15	124,077.15	
January 31, 2022 March 14, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.66015625 %	25,000.00	24,915.04	24,915.04	
January 12, 2022 March 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @100.109375 %	100,000.00	100,109.38	100,109.38	
January 19, 2022 March 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.27734375 %	100,000.00	99,277.34	99,277.34	
January 25, 2022 March 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.671875 %	75,000.00	74,753.91	74,753.91	
January 13, 2022 March 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @100.0390625 %, TBA Pair off	125,000.00	125,048.83	125,048.83	
January 28, 2022 March 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.46875 %	150,000.00	149,203.13	149,203.13	
January 31, 2022 March 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.515625 %	150,000.00	149,273.44	149,273.44	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
January 25, 2022 March 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.82421875 %	125,000.00	124,780.27	124,780.27	
January 26, 2022 March 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.76953125 %	100,000.00	99,769.53	99,769.53	
January 12, 2022 March 14, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @100.15625 %	150,000.00	150,234.38	150,234.38	
January 12, 2022 March 14, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @100.109375 %	100,000.00	100,109.38	100,109.38	
January 13, 2022 March 14, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @100.0390625 %	125,000.00	125,048.83	125,048.83	
January 19, 2022 March 14, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.27734375 %	100,000.00	99,277.34	99,277.34	
January 20, 2022 March 14, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.34375 %	50,000.00	49,671.88	49,671.88	
January 21, 2022 March 14, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.5625 %	125,000.00	124,453.13	124,453.13	
January 25, 2022 March 14, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.82421875 %	125,000.00	124,780.27	124,780.27	
January 25, 2022 March 14, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.671875 %	75,000.00	74,753.91	74,753.91	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
January 26, 2022 March 14, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.76953125 %	100,000.00	99,769.53	99,769.53	
January 27, 2022 March 14, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.26171875 %	125,000.00	124,077.15	124,077.15	
January 28, 2022 March 14, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.46875 %	150,000.00	149,203.13	149,203.13	
January 31, 2022 March 14, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.515625 %	150,000.00	149,273.44	149,273.44	
January 31, 2022 March 14, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.59375 %	125,000.00	124,492.19	124,492.19	
January 31, 2022 March 14, 2022	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.66015625 %	25,000.00	24,915.04	24,915.04	
Total Purchases			**$4,759,397.55**	**$4,759,397.55**	**$0.00**
Sales					
February 22, 2022 March 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.84375 %	50,000.00	48,921.88	49,838.02	-916.14
February 22, 2022 March 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.84570312 %	150,000.00	146,768.55	149,514.06	-2,745.51
February 23, 2022 March 14, 2022	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.578125 %	200,000.00	195,156.25	199,352.08	-4,195.83

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
February 24, 2022 March 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.71484375 %	150,000.00	146,572.27	149,514.06	-2,941.79
February 24, 2022 March 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.625 %	75,000.00	73,218.75	74,757.03	-1,538.28
February 24, 2022 March 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.73828125 %	150,000.00	146,607.42	149,514.06	-2,906.64
February 25, 2022 March 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.7265625 %	75,000.00	73,294.92	74,757.03	-1,462.11
February 28, 2022 March 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @98.484375 %	150,000.00	147,726.56	149,514.06	-1,787.50
February 22, 2022 March 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.84375 %	50,000.00	48,921.88	49,750.00	-828.12
March 1, 2022 March 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.40625 %	50,000.00	49,703.13	49,750.00	-46.87
February 22, 2022 March 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.84570313 %	150,000.00	146,768.55	149,477.68	-2,709.13
February 23, 2022 March 14, 2022	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.578125 %	200,000.00	195,156.25	199,303.57	-4,147.32
February 24, 2022 March 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.73828125 %	150,000.00	146,607.42	149,477.68	-2,870.26

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 2, 2022 March 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @98.5 %	125,000.00	123,125.00	124,564.74	-1,439.74
February 24, 2022 March 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.71484375 %	150,000.00	146,572.27	149,519.78	-2,947.51
March 2, 2022 March 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @98.41015625 %	125,000.00	123,012.70	124,599.81	-1,587.11
February 24, 2022 March 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.7734375 %, TBA Pair off	150,000.00	146,660.16	149,576.51	-2,916.35
March 2, 2022 March 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @98.55078125 %	125,000.00	123,188.48	124,647.08	-1,458.60
February 28, 2022 March 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @98.484375 %	150,000.00	147,726.56	149,374.47	-1,647.91
March 1, 2022 March 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.375 %	125,000.00	124,218.75	124,667.19	-448.44
February 25, 2022 March 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.7265625 %	75,000.00	73,294.92	74,815.64	-1,520.72
March 2, 2022 March 14, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @98.73046875 %	25,000.00	24,682.62	24,938.55	-255.93
February 22, 2022 March 14, 2022	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.84375 %	50,000.00	48,921.88	49,838.02	916.14

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
February 22, 2022 March 14, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.84570312 %	150,000.00	146,768.55	149,514.06	2,745.51
February 23, 2022 March 14, 2022	Reversal of Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.578125 %	200,000.00	195,156.25	199,352.08	4,195.83
February 24, 2022 March 14, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.71484375 %	150,000.00	146,572.27	149,514.06	2,941.79
February 24, 2022 March 14, 2022	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.625 %	75,000.00	73,218.75	74,757.03	1,538.28
February 24, 2022 March 14, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.73828125 %	150,000.00	146,607.42	149,514.06	2,906.64
February 25, 2022 March 14, 2022	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.7265625 %	75,000.00	73,294.92	74,757.03	1,462.11
February 28, 2022 March 14, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @98.484375 %	150,000.00	147,726.56	149,514.06	1,787.50
February 24, 2022 March 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.625 %	75,000.00	73,218.75	74,815.65	-1,596.90
Total Sales			**$3,649,390.64**	**$3,712,799.15**	**-$26,420.91**
Total UMBS TBA 30YR MPT 2.500% 3/15/52			**$8,408,788.19**	**$8,472,196.70**	**-$26,420.91**

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
UMBS TBA 30YR MPT 2.500% 4/15/52					
Purchases					
February 22, 2022 April 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.65234375 %	50,000.00	48,826.17	48,826.17	
February 22, 2022 April 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.65234375 %	150,000.00	146,478.52	146,478.52	
February 23, 2022 April 13, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.37890625 %	200,000.00	194,757.81	194,757.81	
February 24, 2022 April 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.51171875 %	150,000.00	146,267.58	146,267.58	
February 24, 2022 April 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.421875 %	75,000.00	73,066.41	73,066.41	
February 24, 2022 April 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.5703125 %	150,000.00	146,355.47	146,355.47	
February 24, 2022 April 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.53125 %	150,000.00	146,296.88	146,296.88	
February 25, 2022 April 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.51953125 %	75,000.00	73,139.65	73,139.65	
February 28, 2022 April 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @98.28125 %	150,000.00	147,421.88	147,421.88	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 1, 2022 April 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @99.171875 %	125,000.00	123,964.84	123,964.84	
March 1, 2022 April 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @99.203125 %	50,000.00	49,601.56	49,601.56	
March 2, 2022 April 13, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @98.53515625 %	25,000.00	24,633.79	24,633.79	
March 2, 2022 April 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @98.30859375 %	125,000.00	122,885.74	122,885.74	
March 2, 2022 April 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @98.359375 %	125,000.00	122,949.22	122,949.22	
March 2, 2022 April 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @98.21875 %	125,000.00	122,773.44	122,773.44	
March 22, 2022 April 13, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.48828125 %	25,000.00	23,872.07	23,872.07	
February 28, 2022 April 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @98.28125 %	150,000.00	147,421.88	147,421.88	
March 2, 2022 April 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @98.30859375 %	125,000.00	122,885.74	122,885.74	
February 22, 2022 April 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.65234375 %	50,000.00	48,826.17	48,826.17	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
February 24, 2022 April 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.421875 %	75,000.00	73,066.41	73,066.41	
March 1, 2022 April 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @99.203125 %	50,000.00	49,601.56	49,601.56	
March 22, 2022 April 13, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.48828125 %	25,000.00	23,872.07	23,872.07	
February 22, 2022 April 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.65234375 %	150,000.00	146,478.52	146,478.52	
February 23, 2022 April 13, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.37890625 %	200,000.00	194,757.81	194,757.81	
February 24, 2022 April 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.53125 %	150,000.00	146,296.88	146,296.88	
February 22, 2022 April 13, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.65234375 %	50,000.00	48,826.17	48,826.17	
February 22, 2022 April 13, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.65234375 %	150,000.00	146,478.52	146,478.52	
February 23, 2022 April 13, 2022	Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.37890625 %	200,000.00	194,757.81	194,757.81	
February 24, 2022 April 13, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.51171875 %	150,000.00	146,267.58	146,267.58	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
February 24, 2022 April 13, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.421875 %	75,000.00	73,066.41	73,066.41	
February 24, 2022 April 13, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.5703125 %	150,000.00	146,355.47	146,355.47	
February 24, 2022 April 13, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.53125 %	150,000.00	146,296.88	146,296.88	
February 25, 2022 April 13, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.51953125 %	75,000.00	73,139.65	73,139.65	
February 28, 2022 April 13, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @98.28125 %	150,000.00	147,421.88	147,421.88	
March 1, 2022 April 13, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @99.203125 %	50,000.00	49,601.56	49,601.56	
March 1, 2022 April 13, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @99.171875 %	125,000.00	123,964.84	123,964.84	
March 2, 2022 April 13, 2022	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @98.53515625 %	25,000.00	24,633.79	24,633.79	
March 2, 2022 April 13, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @98.359375 %	125,000.00	122,949.22	122,949.22	
March 2, 2022 April 13, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @98.30859375 %	125,000.00	122,885.74	122,885.74	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 2, 2022 April 13, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @98.21875 %	125,000.00	122,773.44	122,773.44	
March 22, 2022 April 13, 2022	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.48828125 %	25,000.00	23,872.07	23,872.07	
February 24, 2022 April 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.5703125 %	150,000.00	146,355.47	146,355.47	
March 2, 2022 April 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @98.359375 %	125,000.00	122,949.22	122,949.22	
February 24, 2022 April 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.51171875 %	150,000.00	146,267.58	146,267.58	
March 2, 2022 April 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @98.21875 %	125,000.00	122,773.44	122,773.44	
March 1, 2022 April 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @99.171875 %	125,000.00	123,964.84	123,964.84	
February 25, 2022 April 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.51953125 %	75,000.00	73,139.65	73,139.65	
March 2, 2022 April 13, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @98.53515625 %	25,000.00	24,633.79	24,633.79	
Total Purchases			**$5,139,873.09**	**$5,139,873.09**	**$0.00**

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales					
March 16, 2022 April 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @96.25390625 %	50,000.00	48,126.95	48,968.67	-841.72
March 17, 2022 April 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @96.43945312 %	150,000.00	144,659.18	146,906.00	-2,246.82
March 18, 2022 April 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @96.72070312 %	150,000.00	145,081.05	146,905.99	-1,824.94
March 22, 2022 April 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.45507812 %	125,000.00	119,318.85	122,366.99	-3,048.14
March 23, 2022 April 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.72070312 %	75,000.00	71,790.53	73,420.20	-1,629.67
March 23, 2022 April 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.73632812 %	150,000.00	143,604.49	146,840.39	-3,235.90
March 23, 2022 April 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.87695312 %	75,000.00	71,907.71	73,420.20	-1,512.49
March 23, 2022 April 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.82226562 %	50,000.00	47,911.13	48,946.80	-1,035.67
March 24, 2022 April 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.59375 %	125,000.00	119,492.19	122,367.00	-2,874.81
March 29, 2022 April 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.015625 %	100,000.00	95,015.63	97,893.60	-2,877.97

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 29, 2022 April 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95 %	150,000.00	142,500.00	146,840.40	-4,340.40
March 31, 2022 April 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.42382812 %	75,000.00	71,567.87	73,420.20	-1,852.33
March 31, 2022 April 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.34570312 %	150,000.00	143,018.55	146,840.39	-3,821.84
March 31, 2022 April 13, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.40820312 %	25,000.00	23,852.05	24,473.40	-621.35
March 31, 2022 April 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.39257812 %	125,000.00	119,240.72	122,367.00	-3,126.28
March 31, 2022 April 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.40820312 %	50,000.00	47,704.10	48,946.80	-1,242.70
March 22, 2022 April 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.45507813 %	125,000.00	119,318.85	122,867.10	-3,548.25
March 29, 2022 April 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95 %	150,000.00	142,500.00	147,440.52	-4,940.52
March 16, 2022 April 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @96.25390625 %	50,000.00	48,126.95	48,841.55	-714.60
March 23, 2022 April 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.87695313 %	75,000.00	71,907.71	73,262.33	-1,354.62

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 31, 2022 April 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.42382813 %	75,000.00	71,567.87	73,262.33	-1,694.46
March 17, 2022 April 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @96.43945313 %	150,000.00	144,659.18	146,259.96	-1,600.78
March 18, 2022 April 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @96.72070313 %	150,000.00	145,081.05	146,259.97	-1,178.92
March 23, 2022 April 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.73632813 %	150,000.00	143,604.49	146,259.96	-2,655.47
March 31, 2022 April 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.40820313 %	50,000.00	47,704.10	48,753.32	-1,049.22
March 16, 2022 April 13, 2022	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @96.25390625 %	50,000.00	48,126.95	48,968.67	841.72
March 17, 2022 April 13, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @96.43945312 %	150,000.00	144,659.18	146,906.00	2,246.82
March 18, 2022 April 13, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @96.72070312 %	150,000.00	145,081.05	146,905.99	1,824.94
March 22, 2022 April 13, 2022	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.45507812 %	125,000.00	119,318.85	122,366.99	3,048.14
March 23, 2022 April 13, 2022	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.72070312 %	75,000.00	71,790.53	73,420.20	1,629.67

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 23, 2022 April 13, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.73632812 %	150,000.00	143,604.49	146,840.39	3,235.90
March 23, 2022 April 13, 2022	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.87695312 %	75,000.00	71,907.71	73,420.20	1,512.49
March 23, 2022 April 13, 2022	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.82226562 %	50,000.00	47,911.13	48,946.80	1,035.67
March 24, 2022 April 13, 2022	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.59375 %	125,000.00	119,492.19	122,367.00	2,874.81
March 29, 2022 April 13, 2022	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.015625 %	100,000.00	95,015.63	97,893.60	2,877.97
March 29, 2022 April 13, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95 %	150,000.00	142,500.00	146,840.40	4,340.40
March 31, 2022 April 13, 2022	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.42382812 %	75,000.00	71,567.87	73,420.20	1,852.33
March 31, 2022 April 13, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.34570312 %	150,000.00	143,018.55	146,840.39	3,821.84
March 31, 2022 April 13, 2022	Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.40820312 %	25,000.00	23,852.05	24,473.40	621.35
March 31, 2022 April 13, 2022	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.39257812 %	125,000.00	119,240.72	122,367.00	3,126.28

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 31, 2022 April 13, 2022	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.40820312 %	50,000.00	47,704.10	48,946.80	1,242.70
March 23, 2022 April 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.59179688 %	125,000.00	119,489.75	122,411.23	-2,921.48
March 31, 2022 April 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.34570313 %	150,000.00	143,018.55	146,893.46	-3,874.91
March 23, 2022 April 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.72070313 %	75,000.00	71,790.53	73,374.83	-1,584.30
March 23, 2022 April 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.82226563 %	50,000.00	47,911.13	48,916.55	-1,005.42
March 31, 2022 April 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.39257813 %	125,000.00	119,240.72	122,291.37	-3,050.65
March 31, 2022 April 13, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.40820313 %	25,000.00	23,852.05	24,458.27	-606.22
March 24, 2022 April 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.59375 %	125,000.00	119,492.19	123,964.84	-4,472.65
March 29, 2022 April 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.015625 %	100,000.00	95,015.63	97,773.44	-2,757.81
Total Sales			**$4,783,862.75**	**$4,895,139.09**	**-$39,010.28**
Total UMBS TBA 30YR MPT 2.500% 4/15/52			**$9,923,735.84**	**$10,035,012.18**	**-$39,010.28**

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
UMBS TBA 30YR MPT 2.500% 7/15/52					
Purchases					
May 5, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3398437 %	150,000.00	155,009.77	155,009.77	
May 6, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.359375 %	150,000.00	155,039.06	155,039.06	
May 10, 2021 July 14, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.6796875 %	100,000.00	103,679.69	103,679.69	
May 12, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.015625 %	150,000.00	154,523.44	154,523.44	
May 18, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.15625 %	150,000.00	154,734.38	154,734.38	
May 18, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.1640625 %	150,000.00	154,746.09	154,746.09	
May 18, 2021 July 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.1054687 %	75,000.00	77,329.10	77,329.10	
May 19, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.203125 %	150,000.00	154,804.69	154,804.69	
May 19, 2021 July 14, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.03125 %	50,000.00	51,515.63	51,515.63	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 20, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.203125 %	150,000.00	154,804.69	154,804.69	
May 24, 2021 July 14, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.359375 %	100,000.00	103,359.38	103,359.38	
May 26, 2021 July 14, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.5 %	100,000.00	103,500.00	103,500.00	
May 28, 2021 July 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.28125 %	75,000.00	77,460.94	77,460.94	
May 28, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3398437 %	150,000.00	155,009.77	155,009.77	
May 5, 2021 July 14, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3398437 %	150,000.00	155,009.77	155,009.77	
May 6, 2021 July 14, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.359375 %	150,000.00	155,039.06	155,039.06	
May 10, 2021 July 14, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.6796875 %	100,000.00	103,679.69	103,679.69	
May 12, 2021 July 14, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.015625 %	150,000.00	154,523.44	154,523.44	
May 18, 2021 July 14, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.15625 %	150,000.00	154,734.38	154,734.38	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 18, 2021 July 14, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.1640625 %	150,000.00	154,746.09	154,746.09	
May 18, 2021 July 14, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.1054687 %	75,000.00	77,329.10	77,329.10	
May 19, 2021 July 14, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.203125 %	150,000.00	154,804.69	154,804.69	
May 19, 2021 July 14, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.03125 %	50,000.00	51,515.63	51,515.63	
May 20, 2021 July 14, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.203125 %	150,000.00	154,804.69	154,804.69	
May 24, 2021 July 14, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.359375 %	100,000.00	103,359.38	103,359.38	
May 26, 2021 July 14, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.5 %	100,000.00	103,500.00	103,500.00	
May 28, 2021 July 14, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.28125 %	75,000.00	77,460.94	77,460.94	
May 28, 2021 July 14, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3398437 %	150,000.00	155,009.77	155,009.77	
May 5, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3398437 %	150,000.00	155,009.77	155,009.77	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 18, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.1640625 %	150,000.00	154,746.09	154,746.09	
May 24, 2021 July 14, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.40625 %	125,000.00	129,257.81	129,257.81	
May 28, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3398437 %	150,000.00	155,009.77	155,009.77	
May 24, 2021 July 14, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.359375 %	100,000.00	103,359.38	103,359.38	
May 28, 2021 July 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.28125 %	75,000.00	77,460.94	77,460.94	
May 6, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.359375 %	150,000.00	155,039.06	155,039.06	
May 12, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.015625 %	150,000.00	154,523.44	154,523.44	
May 18, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.15625 %	150,000.00	154,734.38	154,734.38	
May 19, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.203125 %	150,000.00	154,804.69	154,804.69	
May 20, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.203125 %	150,000.00	154,804.69	154,804.69	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 26, 2021 July 14, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.5 %	100,000.00	103,500.00	103,500.00	
May 10, 2021 July 14, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.6796875 %	100,000.00	103,679.69	103,679.69	
May 18, 2021 July 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.1054687 %	75,000.00	77,329.10	77,329.10	
May 19, 2021 July 14, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.03125 %	50,000.00	51,515.63	51,515.63	
Total Purchases			**$5,395,807.70**	**$5,395,807.70**	**$0.00**
Sales					
June 8, 2021 July 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3632812 %	150,000.00	155,044.92	154,898.52	146.40
June 8, 2021 July 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3867187 %	150,000.00	155,080.08	154,898.53	181.55
June 9, 2021 July 14, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.546875 %	100,000.00	103,546.88	103,265.68	281.20
June 10, 2021 July 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.5234375 %	150,000.00	155,285.16	154,898.53	386.63
June 10, 2021 July 14, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.5546875 %	125,000.00	129,443.36	129,082.11	361.25

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 11, 2021 July 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.5839843 %	150,000.00	155,375.98	154,898.53	477.45
June 14, 2021 July 14, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.4042968 %	175,000.00	180,957.52	180,714.95	242.57
June 14, 2021 July 14, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.4160156 %	100,000.00	103,416.02	103,265.68	150.34
June 14, 2021 July 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3222656 %	50,000.00	51,661.13	51,632.84	28.29
June 16, 2021 July 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3496093 %	50,000.00	51,674.80	51,632.84	41.96
June 16, 2021 July 14, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3222656 %	25,000.00	25,830.57	25,816.42	14.15
June 16, 2021 July 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3222656 %	50,000.00	51,661.13	51,632.84	28.29
June 16, 2021 July 14, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3535156 %	175,000.00	180,868.65	180,714.94	153.71
June 16, 2021 July 14, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3847656 %	125,000.00	129,230.96	129,082.11	148.85
June 21, 2021 July 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @102.9335937 %	50,000.00	51,466.80	51,632.84	-166.04

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 8, 2021 July 14, 2021	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3632812 %	150,000.00	155,044.92	154,898.52	-146.40
June 8, 2021 July 14, 2021	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3867187 %	150,000.00	155,080.08	154,898.53	-181.55
June 9, 2021 July 14, 2021	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.546875 %	100,000.00	103,546.88	103,265.68	-281.20
June 10, 2021 July 14, 2021	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.5546875 %	125,000.00	129,443.36	129,082.11	-361.25
June 10, 2021 July 14, 2021	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.5234375 %	150,000.00	155,285.16	154,898.53	-386.63
June 11, 2021 July 14, 2021	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.5839843 %	150,000.00	155,375.98	154,898.53	-477.45
June 14, 2021 July 14, 2021	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.4042968 %	175,000.00	180,957.52	180,714.95	-242.57
June 14, 2021 July 14, 2021	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.4160156 %	100,000.00	103,416.02	103,265.68	-150.34
June 14, 2021 July 14, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3222656 %	50,000.00	51,661.13	51,632.84	-28.29
June 16, 2021 July 14, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3496093 %	50,000.00	51,674.80	51,632.84	-41.96

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 16, 2021 July 14, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3222656 %	50,000.00	51,661.13	51,632.84	-28.29
June 16, 2021 July 14, 2021	Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3222656 %	25,000.00	25,830.57	25,816.42	-14.15
June 16, 2021 July 14, 2021	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3535156 %	175,000.00	180,868.65	180,714.94	-153.71
June 16, 2021 July 14, 2021	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3847656 %	125,000.00	129,230.96	129,082.11	-148.85
June 21, 2021 July 14, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @102.9335937 %	50,000.00	51,466.80	51,632.84	166.04
June 8, 2021 July 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3867187 %	150,000.00	155,080.08	154,962.63	117.45
June 10, 2021 July 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.484375 %	150,000.00	155,226.56	154,962.64	263.92
June 14, 2021 July 14, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.4160156 %	100,000.00	103,416.02	103,308.42	107.60
June 16, 2021 July 14, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3847656 %	125,000.00	129,230.96	129,135.54	95.42
June 21, 2021 July 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @102.9335937 %	50,000.00	51,466.80	51,654.21	-187.41

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 10, 2021 July 14, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.5546875 %	125,000.00	129,443.36	129,157.37	285.99
June 16, 2021 July 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3222656 %	50,000.00	51,661.13	51,662.95	-1.82
June 8, 2021 July 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3632812 %	150,000.00	155,044.92	154,836.39	208.53
June 10, 2021 July 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.5234375 %	150,000.00	155,285.16	154,836.40	448.76
June 11, 2021 July 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.5839843 %	150,000.00	155,375.98	154,836.40	539.58
June 14, 2021 July 14, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.4042968 %	175,000.00	180,957.52	180,642.47	315.05
June 16, 2021 July 14, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3535156 %	175,000.00	180,868.65	180,642.47	226.18
June 21, 2021 July 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @102.9335937 %	50,000.00	51,466.80	51,612.13	-145.33
June 9, 2021 July 14, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.546875 %	100,000.00	103,546.88	103,433.59	113.29
June 14, 2021 July 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3222656 %	50,000.00	51,661.13	51,716.80	-55.67

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 16, 2021 July 14, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3222656 %	25,000.00	25,830.57	25,858.40	-27.83
June 16, 2021 July 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3496093 %	50,000.00	51,674.80	51,515.63	159.17
Total Sales			**$5,248,325.24**	**$5,240,909.16**	**$2,462.88**
Total UMBS TBA 30YR MPT 2.500% 7/15/52			**$10,644,132.94**	**$10,636,716.86**	**$2,462.88**
UMBS TBA 30YR MPT 2.500% 9/15/52					
Purchases					
July 8, 2021 September 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.515625 %	150,000.00	155,273.44	155,273.44	
July 8, 2021 September 14, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.5195312 %	125,000.00	129,399.41	129,399.41	
July 12, 2021 September 14, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.2578125 %	125,000.00	129,072.27	129,072.27	
July 13, 2021 September 14, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.3242187 %	125,000.00	129,155.27	129,155.27	
July 13, 2021 September 14, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.3125 %	175,000.00	180,796.88	180,796.88	
July 13, 2021 September 14, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.3125 %	50,000.00	51,656.25	51,656.25	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
July 16, 2021 September 14, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.421875 %	175,000.00	180,988.28	180,988.28	
July 16, 2021 September 14, 2021	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.40625 %	25,000.00	25,851.56	25,851.56	
July 19, 2021 September 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.65625 %	150,000.00	155,484.38	155,484.38	
July 19, 2021 September 14, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.7148437 %	50,000.00	51,857.42	51,857.42	
July 20, 2021 September 14, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.734375 %	125,000.00	129,667.97	129,667.97	
July 21, 2021 September 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.5429687 %	75,000.00	77,657.23	77,657.23	
July 22, 2021 September 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.65625 %	150,000.00	155,484.38	155,484.38	
July 12, 2021 September 14, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.2578125 %	125,000.00	129,072.27	129,072.27	
July 13, 2021 September 14, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.3125 %	50,000.00	51,656.25	51,656.25	
July 13, 2021 September 14, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.3242187 %	125,000.00	129,155.27	129,155.27	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
July 13, 2021 September 14, 2021	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.3125 %	175,000.00	180,796.88	180,796.88	
July 16, 2021 September 14, 2021	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.421875 %	175,000.00	180,988.28	180,988.28	
July 16, 2021 September 14, 2021	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.40625 %	25,000.00	25,851.56	25,851.56	
July 19, 2021 September 14, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.65625 %	150,000.00	155,484.38	155,484.38	
July 19, 2021 September 14, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.7148437 %	50,000.00	51,857.42	51,857.42	
July 20, 2021 September 14, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.734375 %	125,000.00	129,667.97	129,667.97	
July 21, 2021 September 14, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.5429687 %	75,000.00	77,657.23	77,657.23	
July 22, 2021 September 14, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.65625 %	150,000.00	155,484.38	155,484.38	
July 8, 2021 September 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.515625 %	150,000.00	155,273.44	155,273.44	
July 13, 2021 September 14, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.3125 %	175,000.00	180,796.88	180,796.88	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
July 16, 2021 September 14, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.421875 %	175,000.00	180,988.28	180,988.28	
July 19, 2021 September 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.65625 %	150,000.00	155,484.38	155,484.38	
July 22, 2021 September 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.65625 %	150,000.00	155,484.38	155,484.38	
July 8, 2021 September 14, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.5195312 %	125,000.00	129,399.41	129,399.41	
July 13, 2021 September 14, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.3242187 %	125,000.00	129,155.27	129,155.27	
July 12, 2021 September 14, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.2578125 %	125,000.00	129,072.27	129,072.27	
July 19, 2021 September 14, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.7148437 %	50,000.00	51,857.42	51,857.42	
July 21, 2021 September 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.5429687 %	75,000.00	77,657.23	77,657.23	
July 13, 2021 September 14, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.3125 %	50,000.00	51,656.25	51,656.25	
July 16, 2021 September 14, 2021	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.40625 %	25,000.00	25,851.56	25,851.56	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
July 20, 2021 September 14, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.734375 %	125,000.00	129,667.97	129,667.97	
July 8, 2021 September 14, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.5195312 %	125,000.00	129,399.41	129,399.41	
July 8, 2021 September 14, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.515625 %	150,000.00	155,273.44	155,273.44	
Total Purchases			**$4,657,034.22**	**$4,657,034.22**	**$0.00**
Sales					
August 9, 2021 September 14, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.609375 %	125,000.00	129,511.72	129,362.06	149.66
August 9, 2021 September 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.5625 %	150,000.00	155,343.75	155,234.47	109.28
August 9, 2021 September 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.5488281 %	50,000.00	51,774.41	51,744.82	29.59
August 10, 2021 September 14, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.453125 %	125,000.00	129,316.41	129,362.06	-45.65
August 18, 2021 September 14, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.6523437 %	75,000.00	77,739.26	77,617.24	122.02
August 18, 2021 September 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.625 %	150,000.00	155,437.50	155,234.46	203.04

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
August 19, 2021 September 14, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.8203125 %	100,000.00	103,820.31	103,489.65	330.66
August 19, 2021 September 14, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.8261718 %	175,000.00	181,695.80	181,106.88	588.92
August 19, 2021 September 14, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.8242187 %	75,000.00	77,868.16	77,617.24	250.92
August 20, 2021 September 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.7109375 %	50,000.00	51,855.47	51,744.83	110.64
August 20, 2021 September 14, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.7421875 %	75,000.00	77,806.64	77,617.24	189.40
August 20, 2021 September 14, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.75 %	75,000.00	77,812.50	77,617.24	195.26
August 20, 2021 September 14, 2021	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.7421875 %	200,000.00	207,484.38	206,979.31	505.07
August 20, 2021 September 14, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.7265625 %	75,000.00	77,794.92	77,617.24	177.68
August 9, 2021 September 14, 2021	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.5625 %	150,000.00	155,343.75	155,234.47	-109.28
August 9, 2021 September 14, 2021	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.609375 %	125,000.00	129,511.72	129,362.06	-149.66

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
August 9, 2021 September 14, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.5488281 %	50,000.00	51,774.41	51,744.82	-29.59
August 10, 2021 September 14, 2021	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.453125 %	125,000.00	129,316.41	129,362.06	45.65
August 18, 2021 September 14, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.6523437 %	75,000.00	77,739.26	77,617.24	-122.02
August 18, 2021 September 14, 2021	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.625 %	150,000.00	155,437.50	155,234.46	-203.04
August 19, 2021 September 14, 2021	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.8203125 %	100,000.00	103,820.31	103,489.65	-330.66
August 19, 2021 September 14, 2021	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.8261718 %	175,000.00	181,695.80	181,106.88	-588.92
August 19, 2021 September 14, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.8242187 %	75,000.00	77,868.16	77,617.24	-250.92
August 20, 2021 September 14, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.7421875 %	75,000.00	77,806.64	77,617.24	-189.40
August 20, 2021 September 14, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.7265625 %	75,000.00	77,794.92	77,617.24	-177.68
August 20, 2021 September 14, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.7109375 %	50,000.00	51,855.47	51,744.83	-110.64

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
August 20, 2021 September 14, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.75 %	75,000.00	77,812.50	77,617.24	-195.26
August 20, 2021 September 14, 2021	Reversal of Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.7421875 %	200,000.00	207,484.38	206,979.31	-505.07
August 9, 2021 September 14, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.609375 %	125,000.00	129,511.72	129,362.06	149.66
August 9, 2021 September 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.5625 %	150,000.00	155,343.75	155,234.47	109.28
August 18, 2021 September 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.625 %	150,000.00	155,437.50	155,234.48	203.02
August 19, 2021 September 14, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.8261718 %	175,000.00	181,695.80	181,106.88	588.92
August 20, 2021 September 14, 2021	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.7421875 %	200,000.00	207,484.38	206,979.30	505.08
August 9, 2021 September 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.5488281 %	50,000.00	51,774.41	51,744.82	29.59
August 18, 2021 September 14, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.6523437 %	75,000.00	77,739.26	77,617.24	122.02
August 20, 2021 September 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.7109375 %	50,000.00	51,855.47	51,744.82	110.65

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
August 20, 2021 September 14, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.7421875 %	75,000.00	77,806.64	77,617.24	189.40
August 19, 2021 September 14, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.8203125 %	100,000.00	103,820.31	103,489.66	330.65
August 20, 2021 September 14, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.75 %	75,000.00	77,812.50	77,617.24	195.26
August 20, 2021 September 14, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.7265625 %	75,000.00	77,794.92	77,617.23	177.69
August 19, 2021 September 14, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.8242187 %	75,000.00	77,868.16	77,617.24	250.92
August 10, 2021 September 14, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.453125 %	125,000.00	129,316.41	129,362.06	-45.65
Total Sales			**$4,665,783.69**	**$4,657,034.22**	**$2,916.49**
Total UMBS TBA 30YR MPT 2.500% 9/15/52			**$9,322,817.91**	**$9,314,068.44**	**$2,916.49**
UMBS TBA 30YR MPT 2.500%15 Dec 2052					
Purchases					
October 6, 2021 December 13, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.5585937 %	75,000.00	76,918.95	76,918.95	
October 6, 2021 December 13, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.546875 %	50,000.00	51,273.44	51,273.44	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
October 6, 2021 December 13, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.609375 %	50,000.00	51,304.69	51,304.69	
October 12, 2021 December 13, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.1875 %	50,000.00	51,093.75	51,093.75	
October 14, 2021 December 13, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.6210937 %	75,000.00	76,965.82	76,965.82	
October 14, 2021 December 13, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.609375 %	175,000.00	179,566.41	179,566.41	
October 14, 2021 December 13, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.59375 %	50,000.00	51,296.88	51,296.88	
October 15, 2021 December 13, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.5 %	175,000.00	179,375.00	179,375.00	
October 20, 2021 December 13, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.1953125 %	125,000.00	127,744.14	127,744.14	
October 20, 2021 December 13, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.203125 %	50,000.00	51,101.56	51,101.56	
October 20, 2021 December 13, 2021	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.1796875 %	25,000.00	25,544.92	25,544.92	
October 21, 2021 December 13, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.0195312 %	100,000.00	102,019.53	102,019.53	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
October 21, 2021 December 13, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.0195312 %	75,000.00	76,514.65	76,514.65	
October 21, 2021 December 13, 2021	Purchase 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.0195312 %	275,000.00	280,553.71	280,553.71	
October 14, 2021 December 13, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.609375 %	175,000.00	179,566.41	179,566.41	
October 15, 2021 December 13, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.5 %	175,000.00	179,375.00	179,375.00	
October 21, 2021 December 13, 2021	Purchase 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.0195312 %	275,000.00	280,553.71	280,553.71	
October 6, 2021 December 13, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.5585937 %	75,000.00	76,918.95	76,918.95	
October 6, 2021 December 13, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.609375 %	50,000.00	51,304.69	51,304.69	
October 6, 2021 December 13, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.546875 %	50,000.00	51,273.44	51,273.44	
October 12, 2021 December 13, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.1875 %	50,000.00	51,093.75	51,093.75	
October 14, 2021 December 13, 2021	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.609375 %	175,000.00	179,566.41	179,566.41	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
October 14, 2021 December 13, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.6210937 %	75,000.00	76,965.82	76,965.82	
October 14, 2021 December 13, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.59375 %	50,000.00	51,296.88	51,296.88	
October 15, 2021 December 13, 2021	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.5 %	175,000.00	179,375.00	179,375.00	
October 20, 2021 December 13, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.1953125 %	125,000.00	127,744.14	127,744.14	
October 20, 2021 December 13, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.203125 %	50,000.00	51,101.56	51,101.56	
October 20, 2021 December 13, 2021	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.1796875 %	25,000.00	25,544.92	25,544.92	
October 21, 2021 December 13, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.0195312 %	100,000.00	102,019.53	102,019.53	
October 21, 2021 December 13, 2021	Reversal of Purchase 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.0195312 %	275,000.00	280,553.71	280,553.71	
October 21, 2021 December 13, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.0195312 %	75,000.00	76,514.65	76,514.65	
October 6, 2021 December 13, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.546875 %	50,000.00	51,273.44	51,273.44	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
October 6, 2021 December 13, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.609375 %	50,000.00	51,304.69	51,304.69	
October 6, 2021 December 13, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.5585937 %	75,000.00	76,918.95	76,918.95	
October 12, 2021 December 13, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.1875 %	50,000.00	51,093.75	51,093.75	
October 14, 2021 December 13, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.625 %	75,000.00	76,968.75	76,968.75	
October 14, 2021 December 13, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.6210937 %	75,000.00	76,965.82	76,965.82	
October 14, 2021 December 13, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.59375 %	50,000.00	51,296.88	51,296.88	
October 20, 2021 December 13, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.1953125 %	125,000.00	127,744.14	127,744.14	
October 20, 2021 December 13, 2021	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.1796875 %	25,000.00	25,544.92	25,544.92	
October 20, 2021 December 13, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.203125 %	50,000.00	51,101.56	51,101.56	
October 21, 2021 December 13, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.0195312 %	100,000.00	102,019.53	102,019.53	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
October 21, 2021 December 13, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.0195312 %	75,000.00	76,514.65	76,514.65	
October 21, 2021 December 13, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.0234375 %	100,000.00	102,023.44	102,023.44	
Total Purchases			**$4,322,812.54**	**$4,322,812.54**	**$0.00**
Sales					
October 27, 2021 December 13, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.359375 %	175,000.00	179,128.91	179,053.97	74.94
October 28, 2021 December 13, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.4257812 %	100,000.00	102,425.78	102,316.55	109.23
October 28, 2021 December 13, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.3925781 %	75,000.00	76,794.43	76,737.42	57.01
October 29, 2021 December 13, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.4375 %	75,000.00	76,828.13	76,737.41	90.72
November 1, 2021 December 13, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.4238281 %	175,000.00	179,241.70	179,053.97	187.73
November 2, 2021 December 13, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.59375 %	75,000.00	76,945.31	76,737.41	207.90
November 2, 2021 December 13, 2021	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.609375 %	200,000.00	205,218.75	204,633.11	585.64

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
November 2, 2021 December 13, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.578125 %	100,000.00	102,578.13	102,316.55	261.58
November 2, 2021 December 13, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.5859375 %	100,000.00	102,585.94	102,316.55	269.39
November 2, 2021 December 13, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.578125 %	75,000.00	76,933.59	76,737.41	196.18
November 3, 2021 December 13, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.5566406 %	75,000.00	76,917.48	76,737.41	180.07
November 3, 2021 December 13, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.5644531 %	125,000.00	128,205.57	127,895.69	309.88
October 27, 2021 December 13, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.359375 %	175,000.00	179,128.91	179,058.63	70.28
October 29, 2021 December 13, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.4375 %	75,000.00	76,828.13	76,739.42	88.71
November 2, 2021 December 13, 2021	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.609375 %	200,000.00	205,218.75	204,638.44	580.31
November 1, 2021 December 13, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.4238281 %	175,000.00	179,241.70	179,058.63	183.07
October 27, 2021 December 13, 2021	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.359375 %	175,000.00	179,128.91	179,053.97	-74.94

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
October 28, 2021 December 13, 2021	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.4257812 %	100,000.00	102,425.78	102,316.55	-109.23
October 28, 2021 December 13, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.3925781 %	75,000.00	76,794.43	76,737.42	-57.01
October 29, 2021 December 13, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.4375 %	75,000.00	76,828.13	76,737.41	-90.72
November 1, 2021 December 13, 2021	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.4238281 %	175,000.00	179,241.70	179,053.97	-187.73
November 2, 2021 December 13, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.59375 %	75,000.00	76,945.31	76,737.41	-207.90
November 2, 2021 December 13, 2021	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.5859375 %	100,000.00	102,585.94	102,316.55	-269.39
November 2, 2021 December 13, 2021	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.578125 %	100,000.00	102,578.13	102,316.55	-261.58
November 2, 2021 December 13, 2021	Reversal of Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.609375 %	200,000.00	205,218.75	204,633.11	-585.64
November 2, 2021 December 13, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.578125 %	75,000.00	76,933.59	76,737.41	-196.18
November 3, 2021 December 13, 2021	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.5644531 %	125,000.00	128,205.57	127,895.69	-309.88

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
November 3, 2021 December 13, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.5566406 %	75,000.00	76,917.48	76,737.41	-180.07
October 28, 2021 December 13, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.3925781 %	75,000.00	76,794.43	76,730.88	63.55
October 28, 2021 December 13, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.4570312 %	75,000.00	76,842.77	76,730.88	111.89
October 28, 2021 December 13, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.4257812 %	100,000.00	102,425.78	102,307.84	117.94
November 2, 2021 December 13, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.578125 %	75,000.00	76,933.59	76,730.88	202.71
November 2, 2021 December 13, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.59375 %	75,000.00	76,945.31	76,730.88	214.43
November 2, 2021 December 13, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.578125 %	100,000.00	102,578.13	102,307.83	270.30
November 2, 2021 December 13, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.5859375 %	100,000.00	102,585.94	102,307.84	278.10
November 3, 2021 December 13, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.5566406 %	75,000.00	76,917.48	76,730.88	186.60
November 3, 2021 December 13, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.5488281 %	50,000.00	51,274.41	51,153.91	120.50

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
November 3, 2021 December 13, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.421875 %	50,000.00	51,210.94	51,153.91	57.03
November 3, 2021 December 13, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.5644531 %	125,000.00	128,205.57	127,884.79	320.78
Total Sales			**$4,330,739.28**	**$4,322,812.54**	**$2,866.20**
Total UMBS TBA 30YR MPT 2.500%15 Dec 2052			**$8,653,551.82**	**$8,645,625.08**	**$2,866.20**
UMBS TBA 30YR MPT 2.500%15 Nov 52					
Purchases					
September 7, 2021 November 10, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.3984375 %	50,000.00	51,699.22	51,699.22	
September 7, 2021 November 10, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.390625 %	75,000.00	77,542.97	77,542.97	
September 9, 2021 November 10, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.59375 %	50,000.00	51,796.88	51,796.88	
September 10, 2021 November 10, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.546875 %	175,000.00	181,207.03	181,207.03	
September 10, 2021 November 10, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.546875 %	125,000.00	129,433.59	129,433.59	
September 13, 2021 November 10, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.6015625 %	50,000.00	51,800.78	51,800.78	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
September 14, 2021 November 10, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.71875 %	50,000.00	51,859.38	51,859.38	
September 15, 2021 November 10, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.6328125 %	50,000.00	51,816.41	51,816.41	
September 17, 2021 November 10, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.3203125 %	100,000.00	103,320.31	103,320.31	
September 20, 2021 November 10, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.4765625 %	125,000.00	129,345.70	129,345.70	
September 20, 2021 November 10, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.453125 %	175,000.00	181,042.97	181,042.97	
September 20, 2021 November 10, 2021	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.484375 %	25,000.00	25,871.09	25,871.09	
September 21, 2021 November 10, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.5117187 %	125,000.00	129,389.65	129,389.65	
September 27, 2021 November 10, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.9375 %	150,000.00	154,406.25	154,406.25	
September 27, 2021 November 10, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.953125 %	50,000.00	51,476.56	51,476.56	
October 5, 2021 November 10, 2021	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.9375 %	25,000.00	25,734.38	25,734.38	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
September 7, 2021 November 10, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.3984375 %	50,000.00	51,699.22	51,699.22	
September 7, 2021 November 10, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.3984375 %	50,000.00	51,699.22	51,699.22	
September 7, 2021 November 10, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.390625 %	75,000.00	77,542.97	77,542.97	
September 9, 2021 November 10, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.59375 %	50,000.00	51,796.88	51,796.88	
September 10, 2021 November 10, 2021	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.546875 %	175,000.00	181,207.03	181,207.03	
September 10, 2021 November 10, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.546875 %	125,000.00	129,433.59	129,433.59	
September 13, 2021 November 10, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.6015625 %	50,000.00	51,800.78	51,800.78	
September 14, 2021 November 10, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.71875 %	50,000.00	51,859.38	51,859.38	
September 15, 2021 November 10, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.6328125 %	50,000.00	51,816.41	51,816.41	
September 17, 2021 November 10, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.3203125 %	100,000.00	103,320.31	103,320.31	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
September 20, 2021 November 10, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.4765625 %	125,000.00	129,345.70	129,345.70	
September 20, 2021 November 10, 2021	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.453125 %	175,000.00	181,042.97	181,042.97	
September 20, 2021 November 10, 2021	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.484375 %	25,000.00	25,871.09	25,871.09	
September 21, 2021 November 10, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.5117187 %	125,000.00	129,389.65	129,389.65	
September 27, 2021 November 10, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.9375 %	150,000.00	154,406.25	154,406.25	
September 27, 2021 November 10, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.953125 %	50,000.00	51,476.56	51,476.56	
October 5, 2021 November 10, 2021	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.9375 %	25,000.00	25,734.38	25,734.38	
September 20, 2021 November 10, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.4765625 %	125,000.00	129,345.70	129,345.70	
September 9, 2021 November 10, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.59375 %	50,000.00	51,796.88	51,796.88	
September 14, 2021 November 10, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.71875 %	50,000.00	51,859.38	51,859.38	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
September 20, 2021 November 10, 2021	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.484375 %	25,000.00	25,871.09	25,871.09	
September 27, 2021 November 10, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.953125 %	50,000.00	51,476.56	51,476.56	
October 5, 2021 November 10, 2021	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.9375 %	25,000.00	25,734.38	25,734.38	
September 10, 2021 November 10, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.546875 %	175,000.00	181,207.03	181,207.03	
September 20, 2021 November 10, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.453125 %	175,000.00	181,042.97	181,042.97	
September 22, 2021 November 10, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.515625 %	125,000.00	129,394.53	129,394.53	
September 27, 2021 November 10, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.9375 %	150,000.00	154,406.25	154,406.25	
September 7, 2021 November 10, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.390625 %	75,000.00	77,542.97	77,542.97	
September 10, 2021 November 10, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.546875 %	125,000.00	129,433.59	129,433.59	
September 13, 2021 November 10, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.6015625 %	50,000.00	51,800.78	51,800.78	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
September 15, 2021 November 10, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.6328125 %	50,000.00	51,816.41	51,816.41	
September 21, 2021 November 10, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.5117187 %	125,000.00	129,389.65	129,389.65	
September 17, 2021 November 10, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.3203125 %	100,000.00	103,320.31	103,320.31	
Total Purchases			**$4,472,624.04**	**$4,472,624.04**	**$0.00**
Sales					
October 6, 2021 November 10, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.7871093 %	50,000.00	51,393.55	51,705.11	-311.56
October 6, 2021 November 10, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.8496093 %	50,000.00	51,424.80	51,705.11	-280.31
October 12, 2021 November 10, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.4277343 %	50,000.00	51,213.87	51,705.12	-491.25
October 14, 2021 November 10, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.8496093 %	175,000.00	179,986.82	180,967.90	-981.08
October 14, 2021 November 10, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.8652343 %	75,000.00	77,148.93	77,557.67	-408.74
October 14, 2021 November 10, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.8359375 %	50,000.00	51,417.97	51,705.11	-287.14

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
October 15, 2021 November 10, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.7421875 %	175,000.00	179,798.83	180,967.89	-1,169.06
October 20, 2021 November 10, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.4394531 %	125,000.00	128,049.32	129,262.79	-1,213.47
October 20, 2021 November 10, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.4472656 %	50,000.00	51,223.63	51,705.12	-481.49
October 20, 2021 November 10, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.4238281 %	25,000.00	25,605.96	25,852.56	-246.60
October 21, 2021 November 10, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.265625 %	75,000.00	76,699.22	77,557.67	-858.45
October 21, 2021 November 10, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.265625 %	25,000.00	25,566.41	25,852.56	-286.15
October 21, 2021 November 10, 2021	Sale 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.265625 %	275,000.00	281,230.47	284,378.12	-3,147.65
October 6, 2021 November 10, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.7871093 %	50,000.00	51,393.55	51,705.11	311.56
October 6, 2021 November 10, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.8496093 %	50,000.00	51,424.80	51,705.11	280.31
October 12, 2021 November 10, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.4277343 %	50,000.00	51,213.87	51,705.12	491.25

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
October 14, 2021 November 10, 2021	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.8496093 %	175,000.00	179,986.82	180,967.90	981.08
October 14, 2021 November 10, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.8652343 %	75,000.00	77,148.93	77,557.67	408.74
October 14, 2021 November 10, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.8359375 %	50,000.00	51,417.97	51,705.11	287.14
October 15, 2021 November 10, 2021	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.7421875 %	175,000.00	179,798.83	180,967.89	1,169.06
October 20, 2021 November 10, 2021	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.4394531 %	125,000.00	128,049.32	129,262.79	1,213.47
October 20, 2021 November 10, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.4472656 %	50,000.00	51,223.63	51,705.12	481.49
October 20, 2021 November 10, 2021	Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.4238281 %	25,000.00	25,605.96	25,852.56	246.60
October 21, 2021 November 10, 2021	Reversal of Sale 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.265625 %	275,000.00	281,230.47	284,378.12	3,147.65
October 21, 2021 November 10, 2021	Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.265625 %	25,000.00	25,566.41	25,852.56	286.15
October 21, 2021 November 10, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.265625 %	75,000.00	76,699.22	77,557.67	858.45

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
October 6, 2021 November 10, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.8496093 %	50,000.00	51,424.80	51,727.12	-302.32
October 12, 2021 November 10, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.4277343 %	50,000.00	51,213.87	51,727.12	-513.25
October 20, 2021 November 10, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.4472656 %	50,000.00	51,223.63	51,727.12	-503.49
October 21, 2021 November 10, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.265625 %	25,000.00	25,566.41	25,863.56	-297.15
October 6, 2021 November 10, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.7871093 %	50,000.00	51,393.55	51,684.57	-291.02
October 4, 2021 November 10, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.8652343 %	75,000.00	77,148.93	77,526.86	-377.93
October 14, 2021 November 10, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.8359375 %	50,000.00	51,417.97	51,684.57	-266.60
October 20, 2021 November 10, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.4238281 %	25,000.00	25,605.96	25,842.29	-236.33
October 14, 2021 November 10, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.8496093 %	175,000.00	179,986.82	180,894.21	-907.39
October 15, 2021 November 10, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.7421875 %	175,000.00	179,798.83	180,894.22	-1,095.39

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
October 21, 2021 November 10, 2021	Sale 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.265625 %	275,000.00	281,230.47	284,262.35	-3,031.88
October 21, 2021 November 10, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.265625 %	75,000.00	76,699.22	77,542.97	-843.75
October 20, 2021 November 10, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.4394531 %	125,000.00	128,049.32	129,433.59	-1,384.27
October 6, 2021 November 10, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.7988281 %	75,000.00	77,099.12	77,613.96	-514.84
October 14, 2021 November 10, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.8613281 %	75,000.00	77,146.00	77,613.96	-467.96
October 21, 2021 November 10, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.265625 %	75,000.00	76,699.22	77,613.96	-914.74
October 21, 2021 November 10, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.2695312 %	100,000.00	102,269.53	103,485.27	-1,215.74
Total Sales			**$4,025,493.21**	**$4,058,983.16**	**-$13,164.05**
Total UMBS TBA 30YR MPT 2.500%15 Nov 52			**$8,498,117.25**	**$8,531,607.20**	**-$13,164.05**
UMBS TBA 30Yr MPT 2.000% 5/15/50					
Purchases					
March 15, 2022 May 12, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.703125 %	125,000.00	117,128.91	117,128.91	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 17, 2022 May 12, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.5703125 %	50,000.00	46,785.16	46,785.16	
March 17, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.69140625 %	75,000.00	70,268.55	70,268.55	
March 17, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.71875 %	75,000.00	70,289.06	70,289.06	
March 17, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.70703125 %	75,000.00	70,280.27	70,280.27	
March 17, 2022 May 12, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.64453125 %	175,000.00	163,877.93	163,877.93	
March 18, 2022 May 12, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.97265625 %	150,000.00	140,958.98	140,958.98	
March 21, 2022 May 12, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.25 %	150,000.00	139,875.00	139,875.00	
March 21, 2022 May 12, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.25 %	100,000.00	93,250.00	93,250.00	
March 23, 2022 May 12, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.8671875 %	100,000.00	92,867.19	92,867.19	
March 24, 2022 May 12, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.5859375 %	100,000.00	92,585.94	92,585.94	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 24, 2022 May 12, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.40625 %	50,000.00	46,203.13	46,203.13	
March 28, 2022 May 12, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @91.51171875 %	25,000.00	22,877.93	22,877.93	
March 29, 2022 May 12, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.109375 %	100,000.00	92,109.38	92,109.38	
March 29, 2022 May 12, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.1640625 %	100,000.00	92,164.06	92,164.06	
April 1, 2022 May 12, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.07421875 %	125,000.00	115,092.77	115,092.77	
April 1, 2022 May 12, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @91.90234375 %	125,000.00	114,877.93	114,877.93	
April 28, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.59375 %	75,000.00	66,445.31	66,445.31	
April 28, 2022 May 12, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.59375 %	75,000.00	66,445.31	66,445.31	
March 15, 2022 May 12, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.703125 %	125,000.00	117,128.91	117,128.91	
March 17, 2022 May 12, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.5703125 %	50,000.00	46,785.16	46,785.16	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 17, 2022 May 12, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.71875 %	75,000.00	70,289.06	70,289.06	
March 17, 2022 May 12, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.70703125 %	75,000.00	70,280.27	70,280.27	
March 17, 2022 May 12, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.69140625 %	75,000.00	70,268.55	70,268.55	
March 17, 2022 May 12, 2022	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.64453125 %	175,000.00	163,877.93	163,877.93	
March 18, 2022 May 12, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.97265625 %	150,000.00	140,958.98	140,958.98	
March 21, 2022 May 12, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.25 %	100,000.00	93,250.00	93,250.00	
March 21, 2022 May 12, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.25 %	150,000.00	139,875.00	139,875.00	
March 23, 2022 May 12, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.8671875 %	100,000.00	92,867.19	92,867.19	
March 24, 2022 May 12, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.5859375 %	100,000.00	92,585.94	92,585.94	
March 24, 2022 May 12, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.40625 %	50,000.00	46,203.13	46,203.13	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 28, 2022 May 12, 2022	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @91.51171875 %	25,000.00	22,877.93	22,877.93	
March 29, 2022 May 12, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.109375 %	100,000.00	92,109.38	92,109.38	
March 29, 2022 May 12, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.1640625 %	100,000.00	92,164.06	92,164.06	
April 1, 2022 May 12, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.07421875 %	125,000.00	115,092.77	115,092.77	
April 1, 2022 May 12, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @91.90234375 %	125,000.00	114,877.93	114,877.93	
March 17, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.69140625 %	75,000.00	70,268.55	70,268.55	
March 28, 2022 May 12, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @91.51171875 %	25,000.00	22,877.93	22,877.93	
March 17, 2022 May 12, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.5703125 %	50,000.00	46,785.16	46,785.16	
March 29, 2022 May 12, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.109375 %	100,000.00	92,109.38	92,109.38	
March 17, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.71875 %	75,000.00	70,289.06	70,289.06	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 23, 2022 May 12, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.8671875 %	100,000.00	92,867.19	92,867.19	
April 1, 2022 May 12, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.07421875 %	125,000.00	115,092.77	115,092.77	
March 17, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.70703125 %	75,000.00	70,280.27	70,280.27	
March 17, 2022 May 12, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.64453125 %	175,000.00	163,877.93	163,877.93	
March 21, 2022 May 12, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.25 %	150,000.00	139,875.00	139,875.00	
March 29, 2022 May 12, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.1640625 %	100,000.00	92,164.06	92,164.06	
April 1, 2022 May 12, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @91.90234375 %	125,000.00	114,877.93	114,877.93	
March 15, 2022 May 12, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.703125 %	125,000.00	117,128.91	117,128.91	
March 24, 2022 May 12, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.5859375 %	100,000.00	92,585.94	92,585.94	
March 24, 2022 May 12, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.40625 %	50,000.00	46,203.13	46,203.13	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
April 28, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.59375 %	75,000.00	66,445.31	66,445.31	
March 18, 2022 May 12, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.97265625 %	150,000.00	140,958.98	140,958.98	
March 21, 2022 May 12, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.25 %	100,000.00	93,250.00	93,250.00	
Total Purchases			**$4,943,812.50**	**$4,943,812.50**	**$0.00**
Sales					
April 1, 2022 May 12, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.2421875 %	75,000.00	69,181.64	69,771.71	-590.07
April 19, 2022 May 12, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.46875 %	125,000.00	110,585.94	116,286.20	-5,700.26
April 21, 2022 May 12, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.00195312 %	175,000.00	154,003.42	162,800.67	-8,797.25
April 21, 2022 May 12, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @87.6171875 %	50,000.00	43,808.59	46,514.48	-2,705.89
April 21, 2022 May 12, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.74609375 %	150,000.00	133,119.14	139,543.42	-6,424.28
April 21, 2022 May 12, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @87.74609375 %	150,000.00	131,619.14	139,543.43	-7,924.29

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
April 22, 2022 May 12, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @87.56640625 %	25,000.00	21,891.60	23,257.24	-1,365.64
April 25, 2022 May 12, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.63867187 %	100,000.00	88,638.67	93,028.95	-4,390.28
April 28, 2022 May 12, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.65625 %	150,000.00	132,984.38	139,543.43	-6,559.05
April 28, 2022 May 12, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.6875 %	125,000.00	110,859.38	116,286.19	-5,426.81
April 28, 2022 May 12, 2022	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.6875 %	125,000.00	110,859.38	116,286.19	5,426.81
April 28, 2022 May 12, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.65625 %	150,000.00	132,984.38	139,543.43	6,559.05
April 25, 2022 May 12, 2022	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.63867187 %	100,000.00	88,638.67	93,028.95	4,390.28
April 22, 2022 May 12, 2022	Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @87.56640625 %	25,000.00	21,891.60	23,257.24	1,365.64
April 21, 2022 May 12, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @87.74609375 %	150,000.00	131,619.14	139,543.43	7,924.29
April 21, 2022 May 12, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.74609375 %	150,000.00	133,119.14	139,543.42	6,424.28

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
April 21, 2022 May 12, 2022	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @87.6171875 %	50,000.00	43,808.59	46,514.48	2,705.89
April 21, 2022 May 12, 2022	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.00195312 %	175,000.00	154,003.42	162,800.67	8,797.25
April 19, 2022 May 12, 2022	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.46875 %	125,000.00	110,585.94	116,286.20	5,700.26
April 1, 2022 May 12, 2022	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.2421875 %	75,000.00	69,181.64	69,771.71	590.07
April 21, 2022 May 12, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @87.6171875 %	50,000.00	43,808.59	46,573.24	-2,764.65
April 22, 2022 May 12, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @87.56640625 %	25,000.00	21,891.60	23,286.62	-1,395.02
May 3, 2022 May 12, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @87.7265625 %	25,000.00	21,931.64	23,286.62	-1,354.98
April 25, 2022 May 12, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.63867188 %	100,000.00	88,638.67	92,596.36	-3,957.69
May 3, 2022 May 12, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @87.7265625 %	50,000.00	43,863.28	46,298.18	-2,434.90
April 21, 2022 May 12, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.04492188 %	150,000.00	132,067.38	139,124.51	-7,057.13

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
May 2, 2022 May 12, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @87.52734375 %	150,000.00	131,291.02	139,124.51	-7,833.49
May 2, 2022 May 12, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @87.328125 %	75,000.00	65,496.09	70,280.27	-4,784.18
April 19, 2022 May 12, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.46875 %	125,000.00	110,585.94	116,089.76	-5,503.82
April 21, 2022 May 12, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.00195313 %	175,000.00	154,003.42	161,918.68	-7,915.26
April 21, 2022 May 12, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @87.74609375 %	150,000.00	131,619.14	138,787.45	-7,168.31
April 28, 2022 May 12, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.65625 %	150,000.00	132,984.38	138,787.44	-5,803.06
April 28, 2022 May 12, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.6875 %	125,000.00	110,859.38	115,656.20	-4,796.82
May 2, 2022 May 12, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @87.25195313 %	100,000.00	87,251.95	92,524.96	-5,273.01
May 3, 2022 May 12, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @87.6875 %	75,000.00	65,765.63	69,393.72	-3,628.09
April 1, 2022 May 12, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.2421875 %	75,000.00	69,181.64	70,262.70	-1,081.06

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
April 20, 2022 May 12, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.16015625 %	100,000.00	88,160.16	93,683.59	-5,523.43
May 2, 2022 May 12, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @87.34375 %	75,000.00	65,507.81	70,262.69	-4,754.88
Total Sales			**$3,558,291.52**	**$3,741,088.94**	**-$83,029.78**
Total UMBS TBA 30Yr MPT 2.000% 5/15/50			**$8,502,104.02**	**$8,684,901.44**	**-$83,029.78**
UMBS TBA 30Yr MPT 2.000% 7/15/50					
Purchases					
May 5, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.65625 %	150,000.00	150,984.38	150,984.38	
May 6, 2021 July 14, 2021	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.6835937 %	200,000.00	201,367.19	201,367.19	
May 7, 2021 July 14, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.8828125 %	100,000.00	100,882.81	100,882.81	
May 10, 2021 July 14, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.96875 %	125,000.00	126,210.94	126,210.94	
May 10, 2021 July 14, 2021	Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.84375 %	225,000.00	226,898.44	226,898.44	
May 11, 2021 July 14, 2021	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.640625 %	200,000.00	201,281.25	201,281.25	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 11, 2021 July 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.640625 %	75,000.00	75,480.47	75,480.47	
May 12, 2021 July 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.3398437 %	75,000.00	75,254.88	75,254.88	
May 14, 2021 July 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.5273437 %	75,000.00	75,395.51	75,395.51	
May 14, 2021 July 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.5625 %	75,000.00	75,421.88	75,421.88	
May 19, 2021 July 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.59375 %	75,000.00	75,445.31	75,445.31	
May 19, 2021 July 14, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.3398437 %	100,000.00	100,339.84	100,339.84	
May 20, 2021 July 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.546875 %	75,000.00	75,410.16	75,410.16	
May 27, 2021 July 14, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.6953125 %	175,000.00	176,216.80	176,216.80	
May 27, 2021 July 14, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.65625 %	100,000.00	100,656.25	100,656.25	
May 28, 2021 July 14, 2021	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.8242187 %	200,000.00	201,648.44	201,648.44	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 5, 2021 July 14, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.65625 %	150,000.00	150,984.38	150,984.38	
May 6, 2021 July 14, 2021	Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.6835937 %	200,000.00	201,367.19	201,367.19	
May 7, 2021 July 14, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.8828125 %	100,000.00	100,882.81	100,882.81	
May 10, 2021 July 14, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.96875 %	125,000.00	126,210.94	126,210.94	
May 10, 2021 July 14, 2021	Reversal of Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.84375 %	225,000.00	226,898.44	226,898.44	
May 11, 2021 July 14, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.640625 %	75,000.00	75,480.47	75,480.47	
May 11, 2021 July 14, 2021	Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.640625 %	200,000.00	201,281.25	201,281.25	
May 12, 2021 July 14, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.3398437 %	75,000.00	75,254.88	75,254.88	
May 14, 2021 July 14, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.5625 %	75,000.00	75,421.88	75,421.88	
May 14, 2021 July 14, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.5273437 %	75,000.00	75,395.51	75,395.51	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 19, 2021 July 14, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.59375 %	75,000.00	75,445.31	75,445.31	
May 19, 2021 July 14, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.3398437 %	100,000.00	100,339.84	100,339.84	
May 20, 2021 July 14, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.546875 %	75,000.00	75,410.16	75,410.16	
May 27, 2021 July 14, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.65625 %	100,000.00	100,656.25	100,656.25	
May 27, 2021 July 14, 2021	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.6953125 %	175,000.00	176,216.80	176,216.80	
May 28, 2021 July 14, 2021	Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.8242187 %	200,000.00	201,648.44	201,648.44	
May 7, 2021 July 14, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.8828125 %	100,000.00	100,882.81	100,882.81	
May 11, 2021 July 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.640625 %	75,000.00	75,480.47	75,480.47	
May 12, 2021 July 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.3398437 %	75,000.00	75,254.88	75,254.88	
May 20, 2021 July 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.546875 %	75,000.00	75,410.16	75,410.16	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 27, 2021 July 14, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.6953125 %	175,000.00	176,216.80	176,216.80	
May 5, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.65625 %	150,000.00	150,984.38	150,984.38	
May 10, 2021 July 14, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.96875 %	125,000.00	126,210.94	126,210.94	
May 14, 2021 July 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.5625 %	75,000.00	75,421.88	75,421.88	
May 10, 2021 July 14, 2021	Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.84375 %	225,000.00	226,898.44	226,898.44	
May 11, 2021 July 14, 2021	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.640625 %	200,000.00	201,281.25	201,281.25	
May 27, 2021 July 14, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.65625 %	100,000.00	100,656.25	100,656.25	
May 28, 2021 July 14, 2021	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.8242187 %	200,000.00	201,648.44	201,648.44	
May 6, 2021 July 14, 2021	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.6835937 %	200,000.00	201,367.19	201,367.19	
May 19, 2021 July 14, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.3398437 %	100,000.00	100,339.84	100,339.84	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 14, 2021 July 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.5273437 %	75,000.00	75,395.51	75,395.51	
May 19, 2021 July 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.59375 %	75,000.00	75,445.31	75,445.31	
Total Purchases			**$6,116,683.65**	**$6,116,683.65**	**$0.00**
Sales					
June 8, 2021 July 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.9589843 %	150,000.00	151,438.48	151,029.23	409.25
June 10, 2021 July 14, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @101.171875 %	100,000.00	101,171.88	100,686.15	485.73
June 10, 2021 July 14, 2021	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @101.1875 %	200,000.00	202,375.00	201,372.30	1,002.70
June 11, 2021 July 14, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @101.2148437 %	125,000.00	126,518.55	125,857.69	660.86
June 14, 2021 July 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.9277343 %	150,000.00	151,391.60	151,029.24	362.36
June 14, 2021 July 14, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.8964843 %	125,000.00	126,120.61	125,857.69	262.92
June 16, 2021 July 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.8808593 %	150,000.00	151,321.29	151,029.22	292.07

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 16, 2021 July 14, 2021	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.9335937 %	200,000.00	201,867.19	201,372.29	494.90
June 21, 2021 July 14, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.5253906 %	100,000.00	100,525.39	100,686.15	-160.76
June 21, 2021 July 14, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.5566406 %	75,000.00	75,417.48	75,514.61	-97.13
June 21, 2021 July 14, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.5566406 %	25,000.00	25,139.16	25,171.54	-32.38
June 8, 2021 July 14, 2021	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.9589843 %	150,000.00	151,438.48	151,029.23	-409.25
June 10, 2021 July 14, 2021	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @101.171875 %	100,000.00	101,171.88	100,686.15	-485.73
June 10, 2021 July 14, 2021	Reversal of Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @101.1875 %	200,000.00	202,375.00	201,372.30	-1,002.70
June 11, 2021 July 14, 2021	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @101.2148437 %	125,000.00	126,518.55	125,857.69	-660.86
June 14, 2021 July 14, 2021	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.9277343 %	150,000.00	151,391.60	151,029.24	-362.36
June 14, 2021 July 14, 2021	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.8964843 %	125,000.00	126,120.61	125,857.69	-262.92

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 16, 2021 July 14, 2021	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.8808593 %	150,000.00	151,321.29	151,029.22	-292.07
June 16, 2021 July 14, 2021	Reversal of Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.9335937 %	200,000.00	201,867.19	201,372.29	-494.90
June 21, 2021 July 14, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.5566406 %	75,000.00	75,417.48	75,514.61	97.13
June 21, 2021 July 14, 2021	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.5253906 %	100,000.00	100,525.39	100,686.15	160.76
June 21, 2021 July 14, 2021	Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.5566406 %	25,000.00	25,139.16	25,171.54	32.38
June 8, 2021 July 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.9589843 %	150,000.00	151,438.48	150,973.53	464.95
June 14, 2021 July 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.9277343 %	150,000.00	151,391.60	150,973.54	418.06
June 16, 2021 July 14, 2021	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.9335937 %	200,000.00	201,867.19	201,298.05	569.14
June 10, 2021 July 14, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @101.171875 %	100,000.00	101,171.88	100,747.77	424.11
June 14, 2021 July 14, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.8964843 %	125,000.00	126,120.61	125,934.72	185.89

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 14, 2021 July 14, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.9121093 %	100,000.00	100,912.11	100,747.77	164.34
June 21, 2021 July 14, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.5566406 %	25,000.00	25,139.16	25,186.94	-47.78
June 7, 2021 July 14, 2021	Sale 375,000.00 Par Value 375,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.7890625 %	375,000.00	377,958.98	377,836.75	122.23
June 11, 2021 July 14, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @101.2148437 %	125,000.00	126,518.55	125,945.58	572.97
June 21, 2021 July 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.4941406 %	150,000.00	150,741.21	151,134.70	-393.49
June 21, 2021 July 14, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.5566406 %	75,000.00	75,417.48	75,567.35	-149.87
June 10, 2021 July 14, 2021	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @101.1875 %	200,000.00	202,375.00	201,138.02	1,236.98
June 21, 2021 July 14, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.5253906 %	100,000.00	100,525.39	100,569.01	-43.62
June 16, 2021 July 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.8808593 %	150,000.00	151,321.29	150,840.82	480.47
Total Sales			**$4,869,472.19**	**$4,858,106.77**	**$4,004.38**
Total UMBS TBA 30Yr MPT 2.000% 7/15/50			**$10,986,155.84**	**$10,974,790.42**	**$4,004.38**

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
UMBS TBA 30Yr MPT 2.500% 5/15/50					
Purchases					
March 16, 2022 May 12, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @96.0546875 %	50,000.00	48,027.34	48,027.34	
March 17, 2022 May 12, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @96.234375 %	150,000.00	144,351.56	144,351.56	
March 18, 2022 May 12, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @96.515625 %	150,000.00	144,773.44	144,773.44	
March 22, 2022 May 12, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.25390625 %	125,000.00	119,067.38	119,067.38	
March 23, 2022 May 12, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.38671875 %	125,000.00	119,233.40	119,233.40	
March 23, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.515625 %	75,000.00	71,636.72	71,636.72	
March 23, 2022 May 12, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.53125 %	150,000.00	143,296.88	143,296.88	
March 23, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.671875 %	75,000.00	71,753.91	71,753.91	
March 23, 2022 May 12, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.6171875 %	50,000.00	47,808.59	47,808.59	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 24, 2022 May 12, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.38671875 %	125,000.00	119,233.40	119,233.40	
March 29, 2022 May 12, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @94.80859375 %	100,000.00	94,808.59	94,808.59	
March 29, 2022 May 12, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @94.79296875 %	150,000.00	142,189.45	142,189.45	
March 31, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.2265625 %	75,000.00	71,419.92	71,419.92	
March 31, 2022 May 12, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.1484375 %	150,000.00	142,722.66	142,722.66	
March 31, 2022 May 12, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.1953125 %	125,000.00	118,994.14	118,994.14	
March 31, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.2109375 %	75,000.00	71,408.20	71,408.20	
March 16, 2022 May 12, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @96.0546875 %	50,000.00	48,027.34	48,027.34	
March 17, 2022 May 12, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @96.234375 %	150,000.00	144,351.56	144,351.56	
March 18, 2022 May 12, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @96.515625 %	150,000.00	144,773.44	144,773.44	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 22, 2022 May 12, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.25390625 %	125,000.00	119,067.38	119,067.38	
March 23, 2022 May 12, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.38671875 %	125,000.00	119,233.40	119,233.40	
March 23, 2022 May 12, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.515625 %	75,000.00	71,636.72	71,636.72	
March 23, 2022 May 12, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.53125 %	150,000.00	143,296.88	143,296.88	
March 23, 2022 May 12, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.671875 %	75,000.00	71,753.91	71,753.91	
March 23, 2022 May 12, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.6171875 %	50,000.00	47,808.59	47,808.59	
March 24, 2022 May 12, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.38671875 %	125,000.00	119,233.40	119,233.40	
March 29, 2022 May 12, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @94.80859375 %	100,000.00	94,808.59	94,808.59	
March 29, 2022 May 12, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @94.79296875 %	150,000.00	142,189.45	142,189.45	
March 31, 2022 May 12, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.1484375 %	150,000.00	142,722.66	142,722.66	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 31, 2022 May 12, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.1953125 %	125,000.00	118,994.14	118,994.14	
March 31, 2022 May 12, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.2109375 %	75,000.00	71,408.20	71,408.20	
March 31, 2022 May 12, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.2265625 %	75,000.00	71,419.92	71,419.92	
March 16, 2022 May 12, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @96.0546875 %	50,000.00	48,027.34	48,027.34	
March 23, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.671875 %	75,000.00	71,753.91	71,753.91	
March 31, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.2265625 %	75,000.00	71,419.92	71,419.92	
March 23, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.515625 %	75,000.00	71,636.72	71,636.72	
March 23, 2022 May 12, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.6171875 %	50,000.00	47,808.59	47,808.59	
March 23, 2022 May 12, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.38671875 %	125,000.00	119,233.40	119,233.40	
March 22, 2022 May 12, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.25390625 %	125,000.00	119,067.38	119,067.38	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 29, 2022 May 12, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @94.79296875 %	150,000.00	142,189.45	142,189.45	
March 31, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.2109375 %	75,000.00	71,408.20	71,408.20	
March 23, 2022 May 12, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.53125 %	150,000.00	143,296.88	143,296.88	
March 29, 2022 May 12, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @94.80859375 %	100,000.00	94,808.59	94,808.59	
March 31, 2022 May 12, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.1484375 %	150,000.00	142,722.66	142,722.66	
March 17, 2022 May 12, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @96.234375 %	150,000.00	144,351.56	144,351.56	
March 18, 2022 May 12, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @96.515625 %	150,000.00	144,773.44	144,773.44	
March 24, 2022 May 12, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.38671875 %	125,000.00	119,233.40	119,233.40	
March 31, 2022 May 12, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.1953125 %	125,000.00	118,994.14	118,994.14	
Total Purchases			**$5,012,176.74**	**$5,012,176.74**	**$0.00**

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales					
April 1, 2022 May 12, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @94.8046875 %	100,000.00	94,804.69	95,470.04	-665.35
April 4, 2022 May 12, 2022	Sale 325,000.00 Par Value 325,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.00390625 %	325,000.00	308,762.70	310,277.62	-1,514.92
April 21, 2022 May 12, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.984375 %	50,000.00	45,492.19	47,735.02	-2,242.83
April 25, 2022 May 12, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @91.5625 %	125,000.00	114,453.13	119,337.54	-4,884.41
April 1, 2022 May 12, 2022	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @94.8046875 %	100,000.00	94,804.69	95,470.04	665.35
April 4, 2022 May 12, 2022	Reversal of Sale 325,000.00 Par Value 325,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.00390625 %	325,000.00	308,762.70	310,277.62	1,514.92
April 21, 2022 May 12, 2022	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.984375 %	50,000.00	45,492.19	47,735.02	2,242.83
April 25, 2022 May 12, 2022	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @91.5625 %	125,000.00	114,453.13	119,337.54	4,884.41
May 2, 2022 May 12, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.59765625 %	75,000.00	67,948.24	71,700.44	-3,752.20
May 3, 2022 May 12, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.90625 %	75,000.00	68,179.69	71,700.44	-3,520.75

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
May 4, 2022 May 12, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.34570313 %	50,000.00	45,172.85	47,800.29	-2,627.44
May 2, 2022 May 12, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.63085938 %	125,000.00	113,288.57	119,445.31	-6,156.74
May 2, 2022 May 12, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.58398438 %	125,000.00	113,229.98	119,233.40	-6,003.42
April 1, 2022 May 12, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @94.8046875 %	100,000.00	94,804.69	95,047.15	-242.46
May 2, 2022 May 12, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.56445313 %	100,000.00	90,564.45	95,047.16	-4,482.71
May 3, 2022 May 12, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.765625 %	100,000.00	90,765.63	95,047.15	-4,281.52
May 4, 2022 May 12, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.48242188 %	50,000.00	45,241.21	47,523.57	-2,282.36
April 4, 2022 May 12, 2022	Sale 325,000.00 Par Value 325,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.00390625 %	325,000.00	308,762.70	310,693.39	-1,930.69
April 21, 2022 May 12, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.984375 %	50,000.00	45,492.19	47,798.98	-2,306.79
April 25, 2022 May 12, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @91.5625 %	125,000.00	114,453.13	119,497.45	-5,044.32

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
May 2, 2022 May 12, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.484375 %	50,000.00	45,242.19	47,798.99	-2,556.80
May 2, 2022 May 12, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.46875 %	50,000.00	45,234.38	47,798.98	-2,564.60
May 3, 2022 May 12, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.75195313 %	50,000.00	45,375.98	47,798.98	-2,423.00
May 4, 2022 May 12, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.39257813 %	50,000.00	45,196.29	47,798.98	-2,602.69
May 2, 2022 May 12, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.515625 %	150,000.00	135,773.44	143,396.95	-7,623.51
May 4, 2022 May 12, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.5 %	100,000.00	90,500.00	95,597.97	-5,097.97
Total Sales			**$2,732,251.03**	**$2,816,366.02**	**-$65,499.97**
Total UMBS TBA 30Yr MPT 2.500% 5/15/50			**$7,744,427.77**	**$7,828,542.76**	**-$65,499.97**
UMBS TBA 30Yr MPT 2.500% 8/15/50					
Purchases					
June 8, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.140625 %	150,000.00	154,710.94	154,710.94	
June 8, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.1640625 %	150,000.00	154,746.09	154,746.09	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 9, 2021 August 12, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.3242187 %	100,000.00	103,324.22	103,324.22	
June 10, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.2734375 %	150,000.00	154,910.16	154,910.16	
June 10, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.3125 %	150,000.00	154,968.75	154,968.75	
June 10, 2021 August 12, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.34375 %	125,000.00	129,179.69	129,179.69	
June 11, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.375 %	150,000.00	155,062.50	155,062.50	
June 14, 2021 August 12, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.203125 %	175,000.00	180,605.47	180,605.47	
June 14, 2021 August 12, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.2148437 %	100,000.00	103,214.84	103,214.84	
June 14, 2021 August 12, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.1210937 %	50,000.00	51,560.55	51,560.55	
June 16, 2021 August 12, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.1523437 %	50,000.00	51,576.17	51,576.17	
June 16, 2021 August 12, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.125 %	75,000.00	77,343.75	77,343.75	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 16, 2021 August 12, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.15625 %	175,000.00	180,523.44	180,523.44	
June 16, 2021 August 12, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.1875 %	125,000.00	128,984.38	128,984.38	
June 21, 2021 August 12, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @102.7382812 %	100,000.00	102,738.28	102,738.28	
June 8, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.140625 %	150,000.00	154,710.94	154,710.94	
June 10, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.3125 %	150,000.00	154,968.75	154,968.75	
June 11, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.375 %	150,000.00	155,062.50	155,062.50	
June 14, 2021 August 12, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.203125 %	175,000.00	180,605.47	180,605.47	
June 16, 2021 August 12, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.15625 %	175,000.00	180,523.44	180,523.44	
June 8, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.1640625 %	150,000.00	154,746.09	154,746.09	
June 10, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.2734375 %	150,000.00	154,910.16	154,910.16	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 14, 2021 August 12, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.2148437 %	100,000.00	103,214.84	103,214.84	
June 16, 2021 August 12, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.1523437 %	50,000.00	51,576.17	51,576.17	
June 16, 2021 August 12, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.1875 %	125,000.00	128,984.38	128,984.38	
June 9, 2021 August 12, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.3242187 %	100,000.00	103,324.22	103,324.22	
June 14, 2021 August 12, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.1210937 %	50,000.00	51,560.55	51,560.55	
June 21, 2021 August 12, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @102.7382812 %	100,000.00	102,738.28	102,738.28	
June 10, 2021 August 12, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.34375 %	125,000.00	129,179.69	129,179.69	
June 16, 2021 August 12, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.125 %	75,000.00	77,343.75	77,343.75	
June 8, 2021 August 12, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.1640625 %	150,000.00	154,746.09	154,746.09	
June 8, 2021 August 12, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.140625 %	150,000.00	154,710.94	154,710.94	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 9, 2021 August 12, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.3242187 %	100,000.00	103,324.22	103,324.22	
June 10, 2021 August 12, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.3125 %	150,000.00	154,968.75	154,968.75	
June 10, 2021 August 12, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.2734375 %	150,000.00	154,910.16	154,910.16	
June 10, 2021 August 12, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.34375 %	125,000.00	129,179.69	129,179.69	
June 11, 2021 August 12, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.375 %	150,000.00	155,062.50	155,062.50	
June 14, 2021 August 12, 2021	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.203125 %	175,000.00	180,605.47	180,605.47	
June 14, 2021 August 12, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.2148437 %	100,000.00	103,214.84	103,214.84	
June 14, 2021 August 12, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.1210937 %	50,000.00	51,560.55	51,560.55	
June 16, 2021 August 12, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.1523437 %	50,000.00	51,576.17	51,576.17	
June 16, 2021 August 12, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.125 %	75,000.00	77,343.75	77,343.75	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 16, 2021 August 12, 2021	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.15625 %	175,000.00	180,523.44	180,523.44	
June 16, 2021 August 12, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.1875 %	125,000.00	128,984.38	128,984.38	
June 21, 2021 August 12, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @102.7382812 %	100,000.00	102,738.28	102,738.28	
Total Purchases			**$5,650,347.69**	**$5,650,347.69**	**$0.00**
Sales					
July 8, 2021 August 12, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.7304687 %	150,000.00	155,595.70	154,804.05	791.65
July 8, 2021 August 12, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.734375 %	125,000.00	129,667.97	129,003.38	664.59
July 12, 2021 August 12, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.4726562 %	125,000.00	129,340.82	129,003.37	337.45
July 13, 2021 August 12, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.5410156 %	125,000.00	129,426.27	129,003.38	422.89
July 13, 2021 August 12, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.5292968 %	175,000.00	181,176.27	180,604.71	571.56
July 13, 2021 August 12, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.5292968 %	50,000.00	51,764.65	51,601.35	163.30

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
July 14, 2021 August 12, 2021	Sale 325,000.00 Par Value 325,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.5507812 %	325,000.00	336,540.04	335,408.76	1,131.28
July 16, 2021 August 12, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.6347656 %	175,000.00	181,360.84	180,604.72	756.12
July 16, 2021 August 12, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.6191406 %	25,000.00	25,904.79	25,800.68	104.11
July 19, 2021 August 12, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.8671875 %	150,000.00	155,800.78	154,804.04	996.74
July 19, 2021 August 12, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.9277343 %	50,000.00	51,963.87	51,601.35	362.52
July 20, 2021 August 12, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.9453125 %	125,000.00	129,931.64	129,003.37	928.27
July 21, 2021 August 12, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.7558593 %	75,000.00	77,816.89	77,402.02	414.87
July 22, 2021 August 12, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.875 %	150,000.00	155,812.50	154,804.05	1,008.45
July 8, 2021 August 12, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.7304687 %	150,000.00	155,595.70	154,850.83	744.87
July 13, 2021 August 12, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.5292968 %	175,000.00	181,176.27	180,659.30	516.97

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
July 16, 2021 August 12, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.6347656 %	175,000.00	181,360.84	180,659.31	701.53
July 19, 2021 August 12, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.8671875 %	150,000.00	155,800.78	154,850.83	949.95
July 22, 2021 August 12, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.875 %	150,000.00	155,812.50	154,850.83	961.67
July 8, 2021 August 12, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.734375 %	125,000.00	129,667.97	129,006.88	661.09
July 13, 2021 August 12, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.5410156 %	125,000.00	129,426.27	129,006.88	419.39
July 14, 2021 August 12, 2021	Sale 325,000.00 Par Value 325,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.5507812 %	325,000.00	336,540.04	335,417.88	1,122.16
July 12, 2021 August 12, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.4726562 %	125,000.00	129,340.82	128,811.53	529.29
July 19, 2021 August 12, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.9277343 %	50,000.00	51,963.87	51,524.61	439.26
July 21, 2021 August 12, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.7558593 %	75,000.00	77,816.89	77,286.91	529.98
July 20, 2021 August 12, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.9453125 %	125,000.00	129,931.64	129,179.69	751.95

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
July 13, 2021 August 12, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.5292968 %	50,000.00	51,764.65	51,562.50	202.15
July 16, 2021 August 12, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.6191406 %	25,000.00	25,904.79	25,781.25	123.54
July 8, 2021 August 12, 2021	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.7304687 %	150,000.00	155,595.70	154,804.05	-791.65
July 8, 2021 August 12, 2021	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.734375 %	125,000.00	129,667.97	129,003.38	-664.59
July 12, 2021 August 12, 2021	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.4726562 %	125,000.00	129,340.82	129,003.37	-337.45
July 13, 2021 August 12, 2021	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.5410156 %	125,000.00	129,426.27	129,003.38	-422.89
July 13, 2021 August 12, 2021	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.5292968 %	175,000.00	181,176.27	180,604.71	-571.56
July 13, 2021 August 12, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.5292968 %	50,000.00	51,764.65	51,601.35	-163.30
July 14, 2021 August 12, 2021	Reversal of Sale 325,000.00 Par Value 325,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.5507812 %	325,000.00	336,540.04	335,408.76	-1,131.28
July 16, 2021 August 12, 2021	Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.6191406 %	25,000.00	25,904.79	25,800.68	-104.11

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
July 16, 2021 August 12, 2021	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.6347656 %	175,000.00	181,360.84	180,604.72	-756.12
July 19, 2021 August 12, 2021	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.8671875 %	150,000.00	155,800.78	154,804.04	-996.74
July 19, 2021 August 12, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.9277343 %	50,000.00	51,963.87	51,601.35	-362.52
July 20, 2021 August 12, 2021	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.9453125 %	125,000.00	129,931.64	129,003.37	-928.27
July 21, 2021 August 12, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.7558593 %	75,000.00	77,816.89	77,402.02	-414.87
July 22, 2021 August 12, 2021	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.875 %	150,000.00	155,812.50	154,804.05	-1,008.45
Total Sales			**$5,676,309.09**	**$5,650,347.69**	**$8,653.80**
Total UMBS TBA 30Yr MPT 2.500% 8/15/50			**$11,326,656.78**	**$11,300,695.38**	**$8,653.80**
United States Treasury Note/Bond 1.5% 29 Feb 2024					
Purchases					
February 17, 2022 February 28, 2022	Purchase 160,000.00 Par Value of US Treasury Notes 1.375% 29 Feb 2024 @ 99.70%	160,000.00	159,522.74	159,522.74	
February 23, 2022 February 28, 2022	Purchase 525,000.00 Par Value of US Treasury Notes 1.375% 29 Feb 2024 @ 99.88%	525,000.00	524,343.75	524,343.75	
February 23, 2022 February 28, 2022	Purchase 360,000.00 Par Value of US Treasury Notes 1.375% 29 Feb 2024 @ 99.88%	360,000.00	359,550.00	359,550.00	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
February 23, 2022 February 28, 2022	Purchase 45,000.00 Par Value of US Treasury Notes 1.375% 29 Feb 2024 @ 99.85%	45,000.00	44,931.45	44,931.45	
February 17, 2022 February 28, 2022	Purchase 160,000.00 Par Value of US Treasury Notes 1.375% 29 Feb 2024 @ 99.95%	160,000.00	159,915.22	159,915.22	
February 23, 2022 February 28, 2022	Purchase 130,000.00 Par Value of US Treasury Notes 1.375% 29 Feb 2024 @ 99.88%	130,000.00	129,837.50	129,837.50	
February 23, 2022 February 28, 2022	Purchase 105,000.00 Par Value of US Treasury Notes 1.375% 29 Feb 2024 @ 99.88%	105,000.00	104,868.75	104,868.75	
February 23, 2022 February 28, 2022	Purchase 135,000.00 Par Value of US Treasury Notes 1.375% 29 Feb 2024 @ 99.82%	135,000.00	134,752.15	134,752.15	
February 24, 2022 February 28, 2022	Purchase 180,000.00 Par Value of US Treasury Notes 1.375% 29 Feb 2024 @ 99.88%	180,000.00	179,775.00	179,775.00	
February 17, 2022 February 28, 2022	Reversal of Purchase 160,000.00 Par Value of US Treasury Notes 1.375% 29 Feb 2024 @ 99.70%	160,000.00	159,522.74	159,522.74	
March 7, 2022 March 9, 2022	Purchase 5,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 99.90% Paid Accrued Interest of $1.83	5,000.00	4,995.12	4,995.12	
March 8, 2022 March 9, 2022	Purchase 75,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 99.81% Paid Accrued Interest of $27.51	75,000.00	74,859.38	74,859.38	
March 8, 2022 March 9, 2022	Purchase 120,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 99.82% Paid Accrued Interest of $44.02	120,000.00	119,781.45	119,781.45	
March 8, 2022 March 9, 2022	Purchase 80,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 99.83% Paid Accrued Interest of $29.35	80,000.00	79,862.50	79,862.50	
March 8, 2022 March 9, 2022	Purchase 120,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 99.81% Paid Accrued Interest of $44.02	120,000.00	119,775.00	119,775.00	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 8, 2022 March 9, 2022	Purchase 120,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 99.81% Paid Accrued Interest of $44.02	120,000.00	119,775.00	119,775.00	
March 8, 2022 March 9, 2022	Purchase 120,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 99.82% Paid Accrued Interest of $44.02	120,000.00	119,779.69	119,779.69	
March 9, 2022 March 10, 2022	Purchase 50,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 99.75% Paid Accrued Interest of $20.38	50,000.00	49,875.00	49,875.00	
March 10, 2022 March 11, 2022	Purchase 65,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 99.75% Paid Accrued Interest of $29.14	65,000.00	64,837.50	64,837.50	
March 11, 2022 March 14, 2022	Purchase 100,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 99.75% Paid Accrued Interest of $57.07	100,000.00	99,750.00	99,750.00	
March 11, 2022 March 14, 2022	Purchase 50,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 99.75% Paid Accrued Interest of $28.53	50,000.00	49,875.00	49,875.00	
March 17, 2022 March 21, 2022	Purchase 45,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 99.18% Paid Accrued Interest of $38.52	45,000.00	44,629.10	44,629.10	
March 23, 2022 March 25, 2022	Purchase 60,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.86% Paid Accrued Interest of $61.14	60,000.00	59,315.63	59,315.63	
Total Purchases			**$2,964,129.67**	**$2,964,129.67**	**$0.00**
Sales					
February 23, 2022 February 28, 2022	Sale 75,000.00 Par Value of US Treasury Notes 1.375% 29 Feb 2024 @ 99.83%	75,000.00	74,871.09	74,875.89	-4.80
February 23, 2022 February 28, 2022	Reversal of Sale 75,000.00 Par Value of US Treasury Notes 1.375% 29 Feb 2024 @ 99.83%	75,000.00	74,871.09	74,875.89	4.80

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
February 23, 2022 February 28, 2022	Sale 75,000.00 Par Value of US Treasury Notes 1.375% 29 Feb 2024 @ 99.83%	75,000.00	74,871.09	74,907.34	-36.25
March 1, 2022 March 2, 2022	Sale 324,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 100.34% Received Accrued Interest of $26.41	324,000.00	325,113.75	323,599.71	1,514.04
March 1, 2022 March 2, 2022	Sale 162,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 100.36% Received Accrued Interest of $13.21	162,000.00	162,588.51	161,799.85	788.66
March 1, 2022 March 2, 2022	Sale 139,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 100.38% Received Accrued Interest of $11.33	139,000.00	139,521.25	138,828.27	692.98
March 29, 2022 March 30, 2022	Sale 400,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.52% Received Accrued Interest of $489.13	400,000.00	394,062.50	399,169.03	-5,106.53
March 29, 2022 March 30, 2022	Sale 88,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.44% Received Accrued Interest of $107.61	88,000.00	86,625.00	87,817.19	-1,192.19
March 29, 2022 March 30, 2022	Sale 147,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.48% Received Accrued Interest of $179.76	147,000.00	144,760.39	146,694.62	-1,934.23
March 29, 2022 March 30, 2022	Sale 88,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.46% Received Accrued Interest of $107.61	88,000.00	86,641.10	87,817.19	-1,176.09
March 30, 2022 March 31, 2022	Sale 141,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.52% Received Accrued Interest of $178.17	141,000.00	138,919.91	140,707.07	-1,787.16
March 30, 2022 March 31, 2022	Sale 70,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.53% Received Accrued Interest of $88.45	70,000.00	68,971.88	69,854.58	-882.70

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 31, 2022 April 1, 2022	Sale 72,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.61% Received Accrued Interest of $93.91	72,000.00	70,996.98	71,850.42	-853.44
March 31, 2022 April 1, 2022	Sale 72,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.56% Received Accrued Interest of $93.91	72,000.00	70,965.00	71,850.42	-885.42
March 31, 2022 April 1, 2022	Sale 72,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.61% Received Accrued Interest of $93.91	72,000.00	71,000.64	71,850.43	-849.79
April 1, 2022 April 4, 2022	Sale 90,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.34% Received Accrued Interest of $128.40	90,000.00	88,503.70	89,813.03	-1,309.33
April 1, 2022 April 4, 2022	Sale 90,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.30% Received Accrued Interest of $128.40	90,000.00	88,467.50	89,813.03	-1,345.53
April 1, 2022 April 4, 2022	Sale 91,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.32% Received Accrued Interest of $129.82	91,000.00	89,471.65	90,810.95	-1,339.30
April 12, 2022 April 13, 2022	Sale 55,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.41% Received Accrued Interest of $98.64	55,000.00	54,123.44	54,885.74	-762.30
April 12, 2022 April 13, 2022	Sale 55,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.45% Received Accrued Interest of $98.64	55,000.00	54,144.92	54,885.74	-740.82
April 22, 2022 April 25, 2022	Sale 95,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 97.89% Received Accrued Interest of $216.85	95,000.00	92,999.53	94,802.65	-1,803.12
April 25, 2022 April 26, 2022	Sale 50,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.21% Received Accrued Interest of $116.17	50,000.00	49,103.37	49,896.13	-792.76

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
April 25, 2022 April 26, 2022	Sale 95,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.21% Received Accrued Interest of $220.72	95,000.00	93,296.39	94,802.65	-1,506.26
April 28, 2022 April 29, 2022	Sale 50,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.07% Received Accrued Interest of $122.28	50,000.00	49,036.70	49,896.13	-859.43
April 28, 2022 April 29, 2022	Sale 50,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.09% Received Accrued Interest of $122.28	50,000.00	49,044.92	49,896.13	-851.21
April 28, 2022 April 29, 2022	Sale 79,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.07% Received Accrued Interest of $193.21	79,000.00	77,472.46	78,835.89	-1,363.43
Total Sales			**$2,770,444.76**	**$2,794,835.97**	**-$24,381.61**
Total United States Treasury Note/Bond 1.5% 29 Feb 2024			**$5,734,574.43**	**$5,758,965.64**	**-$24,381.61**
United States Treasury Note/Bond 2.75% 15 May 2025					
Purchases					
May 11, 2022 May 16, 2022	Purchase 100,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 99.75% Paid Accrued Interest of $7.47	100,000.00	99,750.00	99,750.00	
May 11, 2022 May 16, 2022	Purchase 270,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 99.75% Paid Accrued Interest of $20.18	270,000.00	269,325.00	269,325.00	
May 11, 2022 May 16, 2022	Purchase 190,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 99.75% Paid Accrued Interest of $14.20	190,000.00	189,525.00	189,525.00	
May 12, 2022 May 16, 2022	Purchase 215,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 99.95% Paid Accrued Interest of $16.07	215,000.00	214,882.42	214,882.42	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 10, 2022 May 16, 2022	Purchase 235,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 99.81% Paid Accrued Interest of $17.56	235,000.00	234,547.83	234,547.83	
May 10, 2022 May 16, 2022	Purchase 290,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 99.56% Paid Accrued Interest of $21.67	290,000.00	288,710.70	288,710.70	
May 20, 2022 May 23, 2022	Purchase 710,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 99.89% Paid Accrued Interest of $424.46	710,000.00	709,195.49	709,195.49	
May 20, 2022 May 23, 2022	Purchase 355,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 99.95% Paid Accrued Interest of $212.23	355,000.00	354,833.59	354,833.59	
May 24, 2022 May 25, 2022	Purchase 315,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 100.24% Paid Accrued Interest of $235.39	315,000.00	315,762.89	315,762.89	
Total Purchases			**$2,676,532.92**	**$2,676,532.92**	**$0.00**
Sales					
June 7, 2022 June 8, 2022	Sale 190,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 99.58% Received Accrued Interest of $340.76	190,000.00	189,198.44	189,754.20	-555.76
June 7, 2022 June 8, 2022	Sale 160,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 99.56% Received Accrued Interest of $286.96	160,000.00	159,294.20	159,793.01	-498.81
June 7, 2022 June 8, 2022	Sale 315,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 99.58% Received Accrued Interest of $564.95	315,000.00	313,671.09	314,592.49	-921.40
June 8, 2022 June 9, 2022	Sale 635,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 99.55% Received Accrued Interest of $1,186.31	635,000.00	632,147.46	634,178.51	-2,031.05

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 8, 2022 June 9, 2022	Sale 315,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 99.55% Received Accrued Interest of $588.49	315,000.00	313,584.96	314,592.49	-1,007.53
June 8, 2022 June 9, 2022	Sale 120,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 99.55% Received Accrued Interest of $224.18	120,000.00	119,460.94	119,844.76	-383.82
June 8, 2022 June 9, 2022	Sale 635,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 99.55% Received Accrued Interest of $1,186.31	635,000.00	632,147.46	634,178.50	-2,031.04
June 9, 2022 June 10, 2022	Sale 150,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 99.54% Received Accrued Interest of $291.44	150,000.00	149,314.45	149,805.95	-491.50
June 9, 2022 June 10, 2022	Sale 160,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 99.54% Received Accrued Interest of $310.87	160,000.00	159,268.75	159,793.01	-524.26
Total Sales			**$2,668,087.75**	**$2,676,532.92**	**-$8,445.17**
Total United States Treasury Note/Bond 2.75% 15 May 2025			**$5,344,620.67**	**$5,353,065.84**	**-$8,445.17**
iShares MSCI USA Min Vol Factor ETF					
Purchases					
May 26, 2022 May 31, 2022	Purchase 84,338.00 Shares of iShares MSCI USA Min Vol Factor ETF @ $72.904, Paid $843.38 Broker Commission	84,338.00	6,149,422.81	6,149,422.81	
Total Purchases			**$6,149,422.81**	**$6,149,422.81**	**$0.00**

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales					
July 12, 2021 July 14, 2021	Sale 153,436.00 Shares of iShares MSCI USA Min Vol Factor ETF @ $74.9402, Paid $58.65 SEC Fee, $1,534.36 Broker Commission	153,436.00	11,496,931.52	9,655,545.54	1,841,385.98
Total Sales			**$11,496,931.52**	**$9,655,545.54**	**$1,841,385.98**
Total iShares MSCI USA Min Vol Factor ETF			**$17,646,354.33**	**$15,804,968.35**	**$1,841,385.98**

5% Single Reportable Transactions By Broker

Beginning Market Value: $104,943,254.07
Comparative Value (5%): $5,247,162.70

Trade date / Settlement date	Description	Par value or shares	Cash	Federal tax cost	Realized gain or loss
Cowen and Company, LLC - 62513					
Purchases					
May 26, 2022 May 31, 2022	Purchase 84,338.00 Shares of iShares MSCI USA Min Vol Factor ETF @ $72.904, Paid $843.38 Broker Commission	84,338.00	6,149,422.81	6,149,422.81	
Total Purchases			**$6,149,422.81**	**$6,149,422.81**	**$0.00**
Sales					
July 12, 2021 July 14, 2021	Sale 153,436.00 Shares of iShares MSCI USA Min Vol Factor ETF @ $74.9402, Paid $58.65 SEC Fee, $1,534.36 Broker Commission	153,436.00	11,496,931.52	9,655,545.54	1,841,385.98
Total Sales			**$11,496,931.52**	**$9,655,545.54**	**$1,841,385.98**
Total Cowen and Company, LLC - 62513			**$17,646,354.33**	**$15,804,968.35**	**$1,841,385.98**

5% Single Reportable Transactions By Issue

Beginning Market Value: $104,943,254.07
Comparative Value (5%): $5,247,162.70

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases					
July 14, 2021 July 14, 2021	Purchase 11,496,931.52 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	11,496,931.52	11,496,931.52	11,496,931.52	
July 14, 2021 July 15, 2021	Purchase 183,049.606 Units of Polen Growth Fund @ $54.63	183,049.606	10,000,000.00	10,000,000.00	
May 26, 2022 May 26, 2022	Purchase 7,150,801.99 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,150,801.99	7,150,801.99	7,150,801.99	
May 26, 2022 May 31, 2022	Purchase 84,338.00 Shares of iShares MSCI USA Min Vol Factor ETF @ $72.904, Paid $843.38 Broker Commission	84,338.00	6,149,422.81	6,149,422.81	
Total Purchases			**$34,797,156.32**	**$34,797,156.32**	**$0.00**
Sales					
July 12, 2021 July 14, 2021	Sale 153,436.00 Shares of iShares MSCI USA Min Vol Factor ETF @ $74.9402, Paid $58.65 SEC Fee, $1,534.36 Broker Commission	153,436.00	11,496,931.52	9,655,545.54	1,841,385.98
July 15, 2021 July 15, 2021	Sale 14,501,896.21 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	14,501,896.21	14,501,896.21	14,501,896.21	
May 25, 2022 May 26, 2022	Sale 190,282.118 Units of Polen Growth Fund @ $37.58	190,282.118	7,150,801.99	10,396,558.66	-3,245,756.67
May 31, 2022 May 31, 2022	Sale 6,149,420.93 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,149,420.93	6,149,420.93	6,149,420.93	
Total Sales			**$39,299,050.65**	**$40,703,421.34**	**-$1,404,370.69**

PAINTING INDUSTRY OF HAWAII ANNUITY PLAN
EIN: 99-6032984 PLAN NUMBER: 001
JUNE 30, 2022
FORM 5500: SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)

(a)	(b) (c) Description of investment	(d) Cost	(e) Current Value
	INTEREST BEARING CASH		
	SAVINGS ACCOUNT	34,794	34,794
	Custodial Cash	1	1
2,538,130.9600	BlackRock Liquidity Funds BlackRock Liquidity FedFund	2,538,131	2,538,131
		2,572,926	2,572,926
	U.S. GOVERNMENT SECURITIES		
275,000.00	United States Of Amer Treas Bills 0% T-BILL 15 Sep 2022 USD	274,020	274,020
230,000.00	United States Treasury Bill Zero 03 Nov 2022	228,506	228,418
280,000.00	United States Treasury Bill Zero 06 Oct 2022	278,489	278,489
120,000.00	United States Treasury Bill Zero 22 Sep 2022	119,430	119,430
51,000.00	United States Treasury Inflation Indexed Bonds .125% 15 Feb 2052	48,219	41,089
1,263,000.00	United States Treasury Note/Bond 2% 15 Nov 2041	1,170,719	1,003,100
390,000.00	United States Treasury Note/Bond 2.375% 15 Feb 2042	356,245	330,708
210,000.00	United States Treasury Note/Bond 2.5% 30 Apr 2024	209,207	208,171
200,000.00	United States Treasury Note/Bond 2.5% 31 May 2024	199,313	198,112
545,000.00	United States Treasury Note/Bond 2.625% 31 May 2027	540,023	534,694
705,000.00	United States Treasury Note/Bond 2.75% 30 Apr 2027	700,675	695,468
2,950,000.00	United States Treasury Note/Bond 2.875% 15 Jun 2025	2,939,834	2,938,259
65,000.00	United States Treasury Note/Bond 2.875% 15 May 2032	64,190	64,269
245,000.00	United States Treasury Note/Bond 2.875% 15 May 2052	236,374	231,410
200,000.00	United States Treasury Note/Bond 3% 30 Jun 2024	199,500	200,057
985,000.00	United States Treasury Note/Bond 3.25% 30 Jun 2027	988,497	994,623
3,299.04	Fannie Mae Pool FN 888219 5.5% 01 Mar 2037	3,295	3,542
9,002.84	Fannie Mae Pool FN 889572 5.5% 01 Jun 2038	8,993	9,670
11,975.72	Fannie Mae Pool FN 930559 5% 01 Feb 2039	12,391	12,615
38,032.56	Fannie Mae Pool FN AB1803 4% 01 Nov 2040	39,634	38,467
64,110.85	Fannie Mae Pool FN AD0761 5% 01 Feb 2040	69,841	68,085
8,651.66	Fannie Mae Pool FN AD3830 4.5% 01 Apr 2025	9,009	8,846
18,497.33	Fannie Mae Pool FN AL8994 4% 01 Sep 2045	18,624	18,333
42,450.45	Fannie Mae Pool FN AS0214 3.5% 01 Aug 2043	42,119	41,972
11,082.92	Fannie Mae Pool FN AS9830 4% 01 Jun 2047	11,667	11,074
8,721.10	Fannie Mae Pool FN AS9972 4% 01 Jul 2047	9,188	8,740
7,242.11	Fannie Mae Pool FN BD5046 3.5% 01 Feb 2047	7,475	7,082
45,000.00	Fannie Mae Pool FN BL6060 2.455% 01 Apr 2040	44,888	35,472
146,461.37	Fannie Mae Pool FN BQ6913 2% 01 Dec 2051	129,864	127,682
73,012.43	Fannie Mae Pool FN BQ7006 2% 01 Jan 2052	67,776	63,650
120,041.63	Fannie Mae Pool FN BU7089 2% 01 Dec 2051	106,227	104,648
149,544.68	Fannie Mae Pool FN BV8477 3% 01 May 2052	142,161	139,446
99,491.82	Fannie Mae Pool FN BV8515 3% 01 May 2052	91,723	91,723
8,923.20	Fannie Mae Pool FN CA0996 3.5% 01 Jan 2048	8,840	8,725
32,229.75	Fannie Mae Pool FN CA1710 4.5% 01 May 2048	33,514	32,550
3,570.48	Fannie Mae Pool FN CA1711 4.5% 01 May 2048	3,706	3,605
8,343.72	Fannie Mae Pool FN CA2208 4.5% 01 Aug 2048	8,681	8,423
31,850.24	Fannie Mae Pool FN CA2327 4% 01 Sep 2048	32,699	31,925
121,660.46	Fannie Mae Pool FN CB2610 2% 01 Jan 2052	107,907	106,060
123,139.02	Fannie Mae Pool FN FS1598 2% 01 Apr 2052	105,303	105,303
27,886.58	Fannie Mae Pool FN MA1490 3% 01 Jul 2033	27,901	27,388
23,265.73	Fannie Mae Pool FN MA1608 3.5% 01 Oct 2033	24,025	23,266
69,215.59	Fannie Mae Pool FN MA1715 4% 01 Dec 2043	71,617	69,531
48,417.29	Fannie Mae Pool FN MA2895 3% 01 Feb 2047	46,957	45,812
57,526.68	Fannie Mae Pool FN MA3210 3.5% 01 Dec 2047	56,692	56,132
14,400.45	Fannie Mae Pool FN MA3537 4.5% 01 Dec 2048	14,979	14,523
19,036.95	Fannie Mae Pool FN MA3846 3% 01 Nov 2049	19,144	17,730
104,114.16	Fannie Mae Pool FN MA4152 2% 01 Oct 2040	107,506	93,109
99,214.94	Fannie Mae Pool FN MA4176 2% 01 Nov 2040	102,331	88,721
22,263.17	Fannie Mae Pool FN MA4333 2% 01 May 2041	22,627	19,905
114,426.36	Fannie Mae Pool FN MA4512 2.5% 01 Jan 2052	104,812	103,097
2,966.72	Fannie Mae REMICS FNR 2007-64 FA Flt 25 Jul 2037	2,858	2,967
12,896.86	Fannie Mae REMICS FNR 2018-57 QA 3.5% 25 May 2046	12,925	12,833
9,292.06	Fannie Mae REMICS FNR 2018-86 JA 4% 25 May 2047	9,378	9,314
9,990.23	Fannie Mae REMICS FNR 2018-94 KD 3.5% 25 Dec 2048	9,944	9,690
255,000.00	Federal Home Loan Banks 1.04% 14 Jun 2024	255,000	246,427
255,000.00	Federal Home Loan Banks 1.2% 23 Dec 2024	255,000	244,708
65,000.00	Federal Home Loan Banks 1.61% 04 Sep 2024	65,000	63,281
60,000.00	Federal Home Loan Banks 1.61% 04 Sep 2024	60,000	58,478
100,000.00	Fnma Tba 30yr Mpt 3.500% 8/15/46	95,078	95,078
23,093.27	Freddie Mac Gold Pool FG A47971 5% 01 Aug 2035	23,602	24,330
7,899.49	Freddie Mac Gold Pool FG A61527 5% 01 Jul 2036	8,067	8,205
3,034.58	Freddie Mac Gold Pool FG A61533 5% 01 Jun 2036	3,093	3,109
3,373.29	Freddie Mac Gold Pool FG G04222 5.5% 01 Apr 2038	3,373	3,625

PAINTING INDUSTRY OF HAWAII ANNUITY PLAN
EIN: 99-6032984 PLAN NUMBER: 001
JUNE 30, 2022
FORM 5500: SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)

(a)	(b)	(c) Description of investment	(d) Cost	(e) Current Value
	10,715.04	Freddie Mac Gold Pool FG G04646 6% 01 Aug 2038	10,894	11,756
	32,299.74	Freddie Mac Gold Pool FG G04706 5.5% 01 Sep 2038	32,485	34,729
	4,608.97	Freddie Mac Gold Pool FG G08676 3.5% 01 Nov 2045	4,740	4,515
	17,218.89	Freddie Mac Gold Pool FG G08698 3.5% 01 Mar 2046	18,045	16,771
	30,171.79	Freddie Mac Gold Pool FG G08710 3% 01 Jun 2046	31,048	28,630
	36,260.09	Freddie Mac Gold Pool FG G08711 3.5% 01 Jun 2046	38,105	35,300
	21,092.02	Freddie Mac Gold Pool FG G08715 3% 01 Aug 2046	21,933	19,996
	4,559.77	Freddie Mac Gold Pool FG G08722 3.5% 01 Sep 2046	4,815	4,480
	64,994.38	Freddie Mac Gold Pool FG G08726 3% 01 Oct 2046	67,411	61,738
	33,395.53	Freddie Mac Gold Pool FG G08732 3% 01 Nov 2046	34,541	31,584
	9,375.43	Freddie Mac Gold Pool FG G08757 3.5% 01 Apr 2047	9,633	9,176
	17,875.34	Freddie Mac Gold Pool FG G08779 3.5% 01 Sep 2047	17,778	17,494
	6,666.22	Freddie Mac Gold Pool FG G08833 5% 01 Jul 2048	7,042	6,891
	7,149.56	Freddie Mac Gold Pool FG G08849 5% 01 Nov 2048	7,481	7,379
	16,503.84	Freddie Mac Gold Pool FG G16524 3.5% 01 May 2033	16,813	16,537
	12,780.39	Freddie Mac Gold Pool FG G16756 3.5% 01 Jan 2034	13,012	12,806
	10,668.53	Freddie Mac Gold Pool FG G18592 3% 01 Mar 2031	11,165	10,643
	25,796.21	Freddie Mac Gold Pool FG G18713 3.5% 01 Nov 2033	26,210	25,734
	57,312.93	Freddie Mac Gold Pool FG G60080 3.5% 01 Jun 2045	59,104	56,279
	33,484.17	Freddie Mac Gold Pool FG G60278 4% 01 Oct 2045	36,006	33,753
	62,799.65	Freddie Mac Gold Pool FG G67703 3.5% 01 Apr 2047	65,184	61,459
	134,961.34	Freddie Mac Gold Pool FG G67707 3.5% 01 Jan 2048	136,897	133,096
	66,951.24	Freddie Mac Gold Pool FG G67708 3.5% 01 Mar 2048	67,023	65,524
	134,446.49	Freddie Mac Gold Pool FG G67709 3.5% 01 Mar 2048	134,715	131,576
	33,958.08	Freddie Mac Gold Pool FG G67710 3.5% 01 Mar 2048	33,832	33,224
	35,587.82	Freddie Mac Gold Pool FG G67711 4% 01 Mar 2048	36,407	35,709
	2,390.20	Freddie Mac Gold Pool FG H00790 5.5% 01 May 2037	2,361	2,435
	50,000.00	Freddie Mac Multifamily Structured Pass Through Certificates FHMS K157 A3 Var 25 Aug 2033	50,669	50,362
	24,708.50	Freddie Mac Pool FR QE0312 2% 01 Apr 2052	21,759	21,471
	16,997.24	Freddie Mac Pool FR RE6029 3% 01 Feb 2050	17,175	15,738
	111,362.23	Freddie Mac REMICS FHR 4656 EZ 4% 15 Feb 2047	117,766	110,725
	16,109.88	Ginnie Mae II Pool G2 MA3521 3.5% 20 Mar 2046	17,066	15,914
	5,696.52	Ginnie Mae II Pool G2 MA3597 3.5% 20 Apr 2046	6,039	5,616
	14,966.23	Ginnie Mae II Pool G2 MA3937 3.5% 20 Sep 2046	15,905	14,753
	32,780.55	Ginnie Mae II Pool G2 MA4069 3.5% 20 Nov 2046	33,833	32,074
	43,735.18	Ginnie Mae II Pool G2 MA4126 3% 20 Dec 2046	44,283	41,948
	41,225.84	Ginnie Mae II Pool G2 MA4195 3% 20 Jan 2047	42,579	39,544
	12,660.52	Ginnie Mae II Pool G2 MA4382 3.5% 20 Apr 2047	13,200	12,446
	8,207.69	Ginnie Mae II Pool G2 MA4454 5% 20 May 2047	8,818	8,555
	24,909.68	Ginnie Mae II Pool G2 MA4586 3.5% 20 Jul 2047	24,727	24,521
	24,034.15	Ginnie Mae II Pool G2 MA4588 4.5% 20 Jul 2047	25,063	24,900
	9,267.24	Ginnie Mae II Pool G2 MA4719 3.5% 20 Sep 2047	9,600	9,157
	9,973.86	Ginnie Mae II Pool G2 MA4722 5% 20 Sep 2047	10,714	10,350
	34,461.39	Ginnie Mae II Pool G2 MA4837 3.5% 20 Nov 2047	34,809	33,884
	12,711.74	Ginnie Mae II Pool G2 MA4838 4% 20 Nov 2047	13,349	12,791
	18,402.58	Ginnie Mae II Pool G2 MA5078 4% 20 Mar 2048	18,830	18,496
	20,571.88	Ginnie Mae II Pool G2 MA5399 4.5% 20 Aug 2048	21,323	20,934
	32,005.97	Ginnie Mae II Pool G2 MA5466 4% 20 Sep 2048	32,859	32,133
	7,319.21	Ginnie Mae II Pool G2 MA5597 5% 20 Nov 2048	7,643	7,538
	6,296.24	Ginnie Mae II Pool G2 MA6030 3.5% 20 Jul 2049	6,436	6,029
	2,697.71	Ginnie Mae II Pool G2 MA6209 3% 20 Oct 2049	2,716	2,535
	16,725.50	Government National Mortgage Association GNR 2014-108 PA 2.625% 20 Dec 2039	16,791	16,402
	350,000.00	GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/52	321,033	321,033
	325,000.00	UMBS TBA 30Yr MPT 2.000% 7/15/50	284,957	284,957
	875,000.00	UMBS TBA 30YR MPT 2.000% 8/15/52	752,072	752,072
	425,000.00	UMBS TBA 30YR MPT 2.500% 7/15/52	385,664	385,664
	775,000.00	UMBS TBA 30Yr MPT 2.500% 8/15/50	688,119	688,119
	600,000.00	UMBS TBA 30YR MPT 3.000% 7/15/52	565,981	565,981
	125,000.00	UMBS TBA 30YR MPT 3.000% 8/15/52	116,434	116,434
	150,000.00	UMBS TBA 30YR MPT 3.500% 7/15/52	145,635	145,635
	250,000.00	UMBS TBA 30YR MPT 4.000% 7/15/52	247,623	247,623
	175,000.00	UMBS TBA 30YR MPT 4.500% 7/15/52	173,291	173,291
			16,310,116	15,948,053
CORPORATE DEBT INSTRUMENTS				
	5,000.00	AbbVie Inc 4.45% 14 May 2046	4,381	4,565
	22,000.00	AbbVie Inc 4.5% 14 May 2035	27,285	21,425
	25,000.00	AbbVie Inc 4.55% 15 Mar 2035	2,902	24,317
	27,000.00	Aercap Ireland Cap/Globa 2.45% 29 Oct 2026	25,928	23,542
	30,000.00	AerCap Ireland Capital DAC / AerCap Global Aviation Trust 3.3% 30 Jan 2032	28,817	23,975
	30,000.00	AerCap Ireland Capital DAC / AerCap Global Aviation Trust 4.125% 03 Jul 2023	31,890	29,701

PAINTING INDUSTRY OF HAWAII ANNUITY PLAN
EIN: 99-6032984 PLAN NUMBER: 001
JUNE 30, 2022
FORM 5500: SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)

(a)	(b)	(c) Description of investment	(d) Cost	(e) Current Value
	55,000.00	Aetna Inc 2.8% 15 Jun 2023	54,920	54,459
	55,000.00	Air Lease Corp 2.2% 15 Jan 2027	54,340	48,001
	10,000.00	Air Lease Corp 3.625% 01 Dec 2027	10,362	8,936
	35,000.00	Alcon Finance Corp 3% 23 Sep 2029	34,503	31,064
	25,000.00	American Assets Trust LP 3.375% 01 Feb 2031	22,195	21,446
	40,000.00	American Campus Cmntys 2.25% 15 Jan 2029	39,971	37,118
	5,000.00	American Campus Communities Operating Partnership LP 2.85% 01/02/2030	4,752	4,757
	15,000.00	American Express Co 2.55% 04 Mar 2027	14,986	13,997
	185.31	American Home Mortgage Investment Trust 2004-4 AHM 2004-4 4A Flt 25 Feb 2045	185	185
	5,000.00	American Transmission Systems Inc 2.65% 15 Jan 2032	4,986	4,235
	10,000.00	Amgen Inc 4.4% 22 Feb 2062	9,938	8,703
	20,000.00	Anheuser-Busch Cos LLC / Anheuser-Busch InBev Worldwide Inc 4.7% 01 Feb 2036	22,846	19,227
	10,000.00	Aon Corp / Aon Global Holdings PLC 2.6% 02 Dec 2031	9,992	8,407
	35,000.00	Aon Corp 2.8% 15 May 2030	36,026	30,669
	17,000.00	Apple Inc 2.65% 08 Feb 2051	16,724	12,529
	5,000.00	Apple Inc 3.85% 04 May 2043	5,868	4,599
	79,000.00	AT&T Inc 3.8% 01 Dec 2057	82,606	61,013
	55,000.00	AT&T Inc 3.8% 15 Feb 2027	55,824	53,881
	50,000.00	AT&T Inc 4.75% 15 May 2046	48,064	46,543
	42,000.00	AT&T Inc 4.85% 01 Mar 2039	40,022	40,406
	60,000.00	Athene Global Funding 1.985% 19 Aug 2028	59,635	49,815
	5,000.00	Athene Global Funding 2.717% 07 Jan 2029	5,000	4,246
	15,000.00	Athene Global Funding 3.205% 08 Mar 2027	15,000	13,642
	55,000.00	Avolon Holdings Funding Ltd 2.528% 18 Nov 2027	55,494	44,833
	25,000.00	Avolon Holdings Funding Ltd 2.875% 15 Feb 2025	24,982	22,996
	35,000.00	Bacardi Ltd 4.45% 15 May 2025	38,871	34,651
	140,000.00	Bank of America Corp Variable 1.658% 11 Mar 2027	140,853	125,472
	55,000.00	Bank of America Corp Variable 1.734% 22 Jul 2027	55,000	48,889
	40,000.00	Bank of America Corp Variable 2.087% 14 Jun 2029	39,934	34,255
	25,000.00	Bank of America Corp Variable 2.592% 29 Apr 2031	21,522	21,204
	60,000.00	Bank of America Corp Variable 2.687% 22 Apr 2032	53,879	50,371
	25,000.00	Bank of America Corp Variable 3.004% 20 Dec 2023	25,545	24,918
	10,000.00	Bank of America Corp Variable 3.824% 20 Jan 2028	11,167	9,589
	25,000.00	BAT Capital Corp 4.39% 15 Aug 2037	21,805	19,904
	45,000.00	BAT Capital Corp 4.54% 15 Aug 2047	41,769	33,173
	15,000.00	BAT Capital Corp 5.65% 16 Mar 2052	14,475	13,015
	25,000.00	Bayer US Finance II LLC 2.85% 15 Apr 2025	25,575	23,953
	30,000.00	Bayer US Finance II LLC 4.4% 15 Jul 2044	33,073	24,069
	60,000.00	Bayer US Finance II LLC 4.625% 25 Jun 2038	65,070	54,244
	64,679.36	Bear Stearns ALT-A Trust 2004-12 BALTA 2004-12 1M1 Flt 25 Jan 2035	64,194	63,896
	25,000.00	Becton Dickinson and Co 1.957% 11 Feb 2031	24,052	20,234
	14,000.00	Becton Dickinson and Co 3.734% 15 Dec 2024	13,532	13,950
	50,000.00	Berkshire Hathaway Finance Corp 3.85% 15 Mar 2052	49,809	43,122
	70,000.00	Berry Global Inc 1.57% 15 Jan 2026	69,414	62,420
	40,000.00	Boeing Co/The 1.433% 04 Feb 2024	40,134	38,235
	15,000.00	Boeing Co/The 4.875% 01 May 2025	16,804	14,949
	13,303.45	Brazos Education Loan Authority Inc BELA 2012-1 A1 Flt 26 Dec 2035	12,934	13,021
	75,000.00	Brazos Higher Education Authority Inc BRHEA 2010-1 A2 Flt 25 Feb 2035	71,689	74,127
	80,000.00	Brazos Higher Education Authority Inc BRHEA 2011-2 A3 Flt 27 Oct 2036	75,981	79,157
	25,000.00	Brixmor Operating Partnership LP 4.05% 01 Jul 2030	22,588	22,605
	15,000.00	Broadcom Inc 3.469% 15 Apr 2034	15,697	12,208
	10,000.00	Broadcom Inc 4.3% 15 Nov 2032	11,238	9,082
	75,193.96	BX Commercial Mortgage Trust 2020-VKNG BX 2020-VKNG A Flt 15 Oct 2037	75,394	72,895
	15,000.00	BX Trust 2019-OC11 BX 2019-OC11 A 3.202% 09 Dec 2041	15,449	13,402
	90,000.00	BXHPP Trust 2021-FILM BXHPP 2021-FILM A Flt 15 Aug 2036	85,950	85,279
	35,000.00	Capital One Financial Corp Variable 3.273% 01 Mar 2030	35,000	30,974
	25,000.00	Cboe Global Markets Inc 3% 16 Mar 2032	24,886	22,384
	65,000.00	Centene Corp 3% 15 Oct 2030	65,000	53,869
	30,000.00	Century Plaza Towers 2019-CPT CPTS 2019-CPT A 2.865% 13 Nov 2039	30,899	26,196
	92,050.35	CF Hippolyta Issuer LLC SORT 2020-1 B1 2.28% 15 Jul 2060	83,859	82,571
	35,000.00	Charles Schwab Corp/The 2.9% 03 Mar 2032	34,922	30,901
	30,000.00	Charter Communications Operating LLC / Charter Communications Operating Capital 2.3% 01 Feb 2032	26,014	22,699
	25,000.00	Charter Communications Operating LLC / Charter Communications Operating Capital 4.8% 01 Mar 2050	27,626	19,809
	5,000.00	Charter Communications Operating LLC / Charter Communications Operating Capital 5.375% 01 Apr 2038	5,336	4,444
	26,000.00	Cigna Corp 3.4% 15 Mar 2051	26,450	20,137
	10,000.00	Cigna Corp New Note 3.400% 3/01/27	10,366	9,617
	100,000.00	Citigroup Commercial Mortgage Trust 2020-420K CGCMT 2020-420K A 2.456% 10 Nov 2042	84,937	84,141
	5,000.00	Citigroup Inc 1.281% 03 Nov 2025	5,000	4,642
	15,000.00	Citigroup Inc 2.014% 25 Jan 2026	14,250	14,052
	45,000.00	Citigroup Inc 3.057% 25 Jan 2033	44,893	38,144
	15,000.00	Citigroup Inc Variable 2.561% 01 May 2032	14,353	12,350

PAINTING INDUSTRY OF HAWAII ANNUITY PLAN
EIN: 99-6032984 PLAN NUMBER: 001
JUNE 30, 2022
FORM 5500: SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)

(a)	(b)	(c) Description of investment	(d) Cost	(e) Current Value
	20,000.00	Citigroup Inc Variable 2.572% 03 Jun 2031	17,182	16,812
	10,000.00	Citigroup Inc Variable 3.07% 24 Feb 2028	10,000	9,277
	5,000.00	Citigroup Inc Variable 3.352% 24 Apr 2025	4,932	4,897
	30,000.00	Citigroup Inc Variable 3.785% 17 Mar 2033	28,249	27,030
	40,000.00	Citigroup Inc Variable 4.412% 31 Mar 2031	45,518	38,203
	20,000.00	Clorox Co/The 4.6% 01 May 2032	19,896	20,144
	25,000.00	CommonSpirit Health 2.782% 01 Oct 2030	25,329	21,606
	20,000.00	Constellation Brands Inc 4.75% 09 May 2032	20,012	19,786
	15,000.00	Credit Suisse Group Ag 3.091% 14 May 2032	14,068	11,937
	15,000.00	Credit Suisse Group AG 4.282% 09 Jan 2028	16,603	14,003
	25,000.00	Credit Suisse Group AG Variable 1.305% 02 Feb 2027	24,501	21,488
	75,000.00	Credit Suisse Group AG Variable 2.193% 05 Jun 2026	75,322	67,976
	5,000.00	Credit Suisse Group AG Variable 2.593% 11 Sep 2025	5,144	4,704
	100,000.00	Credit Suisse Mortgage Capital Certificates 2019-ICE4 CSMC 2019-ICE4 C Flt 15 May 2036	97,625	97,542
	38,758.60	Credit-Based Asset Servicing and Securitization LLC CBASS 2003-CB3 AF1 Stp 25 Dec 2032	33,042	36,494
	30,000.00	CubeSmart LP 2.25% 15 Dec 2028	29,854	25,683
	70,000.00	CVS Health Corp 5.05% 25 Mar 2048	75,834	67,431
	30,000.00	DC Office Trust 2019-MTC DCOT 2019-MTC A 2.965% 15 Sep 2045	30,898	26,404
	79,237.08	Delta Air Lines 2020-1 Class AA Pass Through Trust 2% 10 Dec 2029	79,237	69,124
	40,000.00	DNB Bank ASA 1.127% 16 Sep 2026	39,546	36,021
	40,000.00	Duke Energy Corp 2.55% 15 Jun 2031	39,947	33,320
	67,000.00	Duke Energy Corp 3.4% 15 Jun 2029	66,898	61,351
	10,840.40	Educational Funding of the South Inc EFOTS 2011-1 A2 Flt 25 Apr 2035	10,464	10,755
	20,000.00	Energy Transfer LP 5% 15 May 2050	17,969	17,117
	78,000.00	Energy Transfer LP 5.4% 01 Oct 2047	78,729	68,842
	20,000.00	Eversource Energy 4.6% 01 Jul 2027	19,976	20,189
	65,000.00	Farmers Insurance Exchange Variable 4.747% 01 Nov 2057	66,295	58,583
	28,167.50	First Franklin Mortgage Loan Trust 2004-FF5 FFML 2004-FF5 A3C Flt 25 Aug 2034	26,064	27,952
	25,000.00	General Motors Co 4.875% 02 Oct 2023	27,265	25,253
	25,000.00	Global Payments Inc 1.5% 15 Nov 2024	24,982	23,493
	10,000.00	GLP Capital LP / GLP Financing II Inc 3.35% 01 Sep 2024	10,404	9,556
	10,000.00	GLP Capital LP / GLP Financing II Inc 5.25% 01 Jun 2025	10,772	9,807
	5,000.00	GLP Capital LP / GLP Financing II Inc 5.3% 15 Jan 2029	4,999	4,776
	85,000.00	GLP Capital LP / GLP Financing II Inc 5.375% 15 Apr 2026	89,703	83,183
	65,000.00	Goldman Sachs Group Inc/The 1.217% 06 Dec 2023	65,000	62,622
	25,000.00	Goldman Sachs Group Inc/The 3.2% 23 Feb 2023	25,654	25,010
	25,000.00	Goldman Sachs Group Inc/The Variable .925% 21 Oct 2024	24,982	23,906
	20,000.00	Goldman Sachs Group Inc/The Variable 1.093% 09 Dec 2026	19,693	17,813
	50,000.00	Goldman Sachs Group Inc/The Variable 1.431% 09 Mar 2027	49,954	44,320
	55,000.00	Goldman Sachs Group Inc/The Variable 1.542% 10 Sep 2027	55,004	48,279
	40,000.00	Goldman Sachs Group Inc/The Variable 2.383% 21 Jul 2032	32,750	32,346
	20,000.00	Goldman Sachs Group Inc/The Variable 2.65% 21 Oct 2032	16,783	16,481
	138,833.98	GS Mortgage-Backed Securities Corp Trust 2021-PJ1 GSMBS 2021-PJ1 A2 Var 25 Jun 2051	134,842	118,622
	10,531.10	GSAMP Trust 2006-NC1 GSAMP 2006-NC1 A3 Flt 25 Feb 2036	10,432	10,509
	15,000.00	HCA Inc 3.625% 15 Mar 2032	15,112	12,654
	30,000.00	HCA Inc 4.125% 15 Jun 2029	33,715	27,404
	20,000.00	HCA Inc 4.625% 15 Mar 2052	20,216	16,001
	15,000.00	HCA Inc 5.25% 15 Jun 2026	17,169	15,010
	40,000.00	HCA Inc 5.25% 15 Jun 2049	40,421	35,024
	25,000.00	HCA Inc 5.5% 15 Jun 2047	29,670	22,783
	25,000.00	Healthcare Realty Holdings LP 3.1% 15 Feb 2030	22,177	21,585
	25,000.00	Healthpeak Properties Inc 4% 01 Jun 2025	27,330	24,884
	15,000.00	Hess Corp 5.6% 15 Feb 2041	15,193	14,666
	40,000.00	HSBC Hldgs PLC 1.589% 24 May 2027	39,800	35,173
	55,000.00	HSBC Holdings 2.013% 22 Sep 2028	54,918	47,119
	45,000.00	HSBC Holdings Plc 2.804% 24 May 2032	40,905	37,052
	15,000.00	Hsbc Holdings Plc 2.871% 22 Nov 2032	13,576	12,309
	5,000.00	HSBC Holdings PLC Variable 4.292% 12 Sep 2026	5,565	4,890
	30,000.00	Hudson Pacific Properties LP 3.95% 01 Nov 2027	27,736	28,598
	5,000.00	Hudson Pacific Properties LP 4.65% 01 Apr 2029	5,749	4,810
	30,000.00	Hudson Yards 2019-55HY Mortgage Trust HY 2019-55HY A Var 10 Dec 2041	30,832	26,692
	45,000.00	Humana Inc 3.7% 23 Mar 2029	44,942	42,682
	25,000.00	Imperial Brands Finance PLC 3.125% 26 Jul 2024	26,342	24,208
	25,000.00	Intercontinental Exchange Inc 1.85% 15 Sep 2032	22,514	23,340
	10,000.00	Intercontinental Exchange Inc 4.6% 15 Mar 2033	9,995	9,858
	26,000.00	International Flavors & Fragrances Inc 2.3% 01 Nov 2030	26,154	21,368
	120,900.05	J.P. Morgan Mortgage Trust 2021-14 JPMMT 2021-14 A3 Var 25 May 2052	120,277	103,063
	120,286.08	J.P. Morgan Mortgage Trust 2022-1 JPMMT 2022-1 A3 Var 25 Jul 2052	116,640	102,774
	20,000.00	JBS USA LUX SA / JBS USA Food Co / JBS USA Finance Inc 3% 02 Feb 2029	19,673	16,894
	30,000.00	JBS USA LUX SA / JBS USA Food Co / JBS USA Finance Inc 3% 15 May 2032	29,613	23,039
	10,000.00	JBS USA LUX SA / JBS USA Food Co / JBS USA Finance Inc 3.75% 01 Dec 2031	9,425	8,204

PAINTING INDUSTRY OF HAWAII ANNUITY PLAN
EIN: 99-6032984 PLAN NUMBER: 001
JUNE 30, 2022
FORM 5500: SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)

(a)	(b)	(c) Description of investment	(d) Cost	(e) Current Value
	15,000.00	JBS USA LUX SA / JBS USA Food Co / JBS USA Finance Inc 6.5% 01 Dec 2052	14,809	14,200
	95,000.00	Jersey Central Power & Light Co 2.75% 01 Mar 2032	94,740	80,802
	40,000.00	JPMorgan Chase & Co Variable 1.561% 10 Dec 2025	40,000	37,369
	40,000.00	JPMorgan Chase & Co Variable 1.578% 22 Apr 2027	40,000	35,597
	35,000.00	JPMorgan Chase & Co Variable 1.953% 04 Feb 2032	28,814	27,974
	25,000.00	JPMorgan Chase & Co Variable 2.545% 08 Nov 2032	22,811	20,771
	25,000.00	JPMorgan Chase & Co Variable 2.58% 22 Apr 2032	23,878	21,035
	5,000.00	JPMorgan Chase & Co Variable 2.947% 24 Feb 2028	5,000	4,632
	130,000.00	JPMorgan Chase & Co Variable 3.559% 23 Apr 2024	134,088	129,601
	65,000.00	Keyspan Gas East Corp 3.586% 18 Jan 2052	65,000	48,467
	35,000.00	Kraft Heinz Foods Co 4.875% 01 Oct 2049	34,894	30,914
	40,000.00	Kraft Heinz Foods Co 5.2% 15 Jul 2045	41,598	37,017
	60,000.00	Level 3 Financing Inc 3.4% 01 Mar 2027	63,778	51,680
	15,000.00	Level 3 Financing Inc 3.875% 15 Nov 2029	14,847	12,388
	25,000.00	Life Storage LP 2.4% 15 Oct 2031	20,647	19,952
	115,000.00	Lloyds Banking Group PLC Variable 2.907% 07/11/2023	116,359	114,618
	100,000.00	LoanCore 2021-CRE5 Issuer Ltd LNCR 2021-CRE5 A Flt 15 Jul 2036	99,125	97,331
	30,000.00	Macquarie Group Ltd Variable 1.201% 14 Oct 2025	29,953	27,815
	65,000.00	Macquarie Group Ltd Variable 2.871% 14 Jan 2033	65,000	53,022
	61,413.47	Merrill Lynch Mortgage Investors Trust Series MLCC 2003-D MLCC 2003-D A Flt 25 Aug 2028	60,713	59,486
	20,000.00	MKT 2020-525M Mortgage Trust MKT 2020-525M A 2.694% 12 Feb 2040	20,599	17,208
	10,000.00	Moody's Corp 3.75% 25 Feb 2052	9,828	8,159
	70,000.00	Morgan Stanley 1.512% 20 Jul 2027	70,000	61,392
	20,000.00	Morgan Stanley Variable 1.164% 21 Oct 2025	20,000	18,529
	40,000.00	Morgan Stanley Variable 1.593% 04 May 2027	40,000	35,506
	25,000.00	Morgan Stanley Variable 1.928% 28 Apr 2032	20,128	19,824
	10,000.00	Morgan Stanley Variable 2.239% 21 Jul 2032	9,094	8,101
	15,000.00	Morgan Stanley Variable 2.511% 20 Oct 2032	14,225	12,394
	15,000.00	Morgan Stanley Variable 5.297% 20 Apr 2037	15,000	14,526
	47,421.92	MortgageIT Trust 2005-1 MHL 2005-1 1A1 Flt 25 Feb 2035	47,437	46,351
	68,921.85	MortgageIT Trust 2005-5 MHL 2005-5 A1 Flt 25 Dec 2035	67,804	66,067
	110,000.00	Nationwide Building Society Variable 3.766% 08 Mar 2024	115,184	109,713
	45,000.00	NatWest Group PLC Variable 4.269% 22 Mar 2025	48,730	44,558
	54,569.47	Navient Student Loan Trust 2014-3 NAVSL 2014-3 A Flt 25 Mar 2083	54,569	53,044
	40,069.87	Navient Student Loan Trust 2014-4 NAVSL 2014-4 A Flt 25 Mar 2083	40,070	38,816
	102,740.68	Navient Student Loan Trust 2015-2 NAVSL 2015-2 A3 Flt 26 Nov 2040	102,741	99,464
	15,031.70	New Century Home Equity Loan Trust Series 2005-D NCHET 2005-D A1 Flt 25 Feb 2036	14,506	14,951
	40,000.00	NextEra Energy Capital Holdings Inc 5% 15 Jul 2032	39,970	40,980
	20,000.00	Oncor Electric Delivery Co LLC 4.6% 01 Jun 2052	19,819	19,865
	35,000.00	One Bryant Park Trust 2019-OBP OBP 2019-OBP A 2.51641% 15 Sep 2054	35,000	30,242
	1,249.02	Option One Mortgage Loan Trust 2006-1 OOMLT 2006-1 1A1 Flt 25 Jan 2036	1,243	1,248
	5,000.00	Oracle Corp 2.8% 01 Apr 2027	5,203	4,576
	64,000.00	Oracle Corp 3.95% 25 Mar 2051	65,810	47,301
	20,000.00	Park Aerospace Holdings Ltd 5.5% 15 Feb 2024	21,731	19,838
	20,000.00	PECO Energy Co 4.6% 15 May 2052	19,855	20,011
	40,000.00	Petroleos Mexicanos 5.95% 28 Jan 2031	29,955	29,255
	30,000.00	Petroleos Mexicanos 6.75% 21 Sep 2047	26,928	18,525
	25,000.00	Petroleos Mexicanos 6.95% 28 Jan 2060	21,761	15,387
	33,000.00	Piedmont Natural Gas Co Inc 3.5% 01 Jun 2029	33,789	30,708
	15,000.00	Piedmont Natural Gas Co Inc 5.05% 15 May 2052	14,869	14,759
	15,000.00	Piedmont Operating Partnership LP 2.75% 01 Apr 2032	12,078	11,588
	10,000.00	Progressive Corp/The 3% 15 Mar 2032	9,976	9,011
	15,000.00	Raymond James Financial Inc 4.95% 15 Jul 2046	14,531	14,702
	35,000.00	Reynolds American Inc 5.7% 15 Aug 2035	42,021	33,301
	5,000.00	Reynolds American Inc 5.85% 15 Aug 2045	5,220	4,214
	60,000.00	S&P Global Inc Note 4.75% 8/01/2028	67,687	60,961
	10,000.00	Santander Uk Group Hldgs 1.673% 14 Jun 2027	9,768	8,739
	40,000.00	Santander UK Group Holdings PLC Variable 3.823% 03 Nov 2028	44,103	37,189
	75,000.00	Santander UK Group Holdings PLC Variable 4.796% 15 Nov 2024	83,160	75,046
	26,262.78	Sequoia Mortgage Trust 2003-3 SEMT 2003-3 A1 Flt 20 Jul 2033	24,785	24,886
	5,000.00	Shell International Finance BV 4% 10 May 2046	5,341	4,480
	13,000.00	Shell International Finance BV 4.55% 12 Aug 2043	16,243	12,393
	50,000.00	SL Green Operating Partnership LP 3.25% 15 Oct 2022	48,536	49,875
	85,317.05	SLM Student Loan Trust 2006-5 SLMA 2006-5 A6A Flt 25 Oct 2040	81,958	79,817
	90,867.66	SLM Student Loan Trust 2006-8 SLMA 2006-8 A6 Flt 25 Jan 2041	79,736	85,020
	30,000.00	SLM Student Loan Trust 2008-2 SLMA 2008-2 B Flt 25 Jan 2083	25,982	23,792
	30,000.00	SLM Student Loan Trust 2008-3 SLMA 2008-3 B Flt 26 Apr 2083	26,568	25,706
	30,000.00	SLM Student Loan Trust 2008-4 SLMA 2008-4 B Flt 25 Apr 2073	27,089	28,774
	30,000.00	SLM Student Loan Trust 2008-5 SLMA 2008-5 B Flt 25 Jul 2073	29,093	29,711
	30,000.00	SLM Student Loan Trust 2008-6 SLMA 2008-6 B Flt 26 Jul 2083	28,657	27,932
	30,000.00	SLM Student Loan Trust 2008-7 SLMA 2008-7 B Flt 26 Jul 2083	28,811	27,689

PAINTING INDUSTRY OF HAWAII ANNUITY PLAN
EIN: 99-6032984 PLAN NUMBER: 001
JUNE 30, 2022
FORM 5500: SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)

(a)	(b)	(c) Description of investment	(d) Cost	(e) Current Value
	30,000.00	SLM Student Loan Trust 2008-8 SLMA 2008-8 B Flt 25 Oct 2075	30,055	29,155
	30,000.00	SLM Student Loan Trust 2008-9 SLMA 2008-9 B Flt 25 Oct 2083	30,055	29,821
	62,234.99	SLM Student Loan Trust 2011-2 SLMA 2011-2 A2 Flt 25 Oct 2034	59,590	61,871
	18,208.76	Soundview Home Loan Trust 2006-OPT3 SVHE 2006-OPT3 2A3 Flt 25 Jun 2036	18,072	18,177
	75,000.00	Southern Co Gas Capital Corp 3.25% 15 Jun 2026	77,506	72,020
	80,000.00	Southwestern Electric Power Co 2.75% 01 Oct 2026	79,917	74,841
	44,687.50	Sprint Spectrum Co LLC / Sprint Spectrum Co II LLC / Sprint Spectrum Co III LLC 4.738% 20 Mar 2025	48,316	44,695
	50,000.00	Sprint Spectrum Co LLC / Sprint Spectrum Co II LLC / Sprint Spectrum Co III LLC 5.152% 20 Mar 2028	56,625	50,368
	25,000.00	Starbucks Corp 3% 14 Feb 2032	24,953	21,731
	6,358.30	Structured Asset Securities Corp Mortgage Pass-Through Ctfs Ser 2003-34A SASC 2003-34A 3A3 Var 11/25	6,152	6,317
	40,000.00	T-Mobile USA Inc 3.75% 15 Apr 2027	43,876	38,517
	50,000.00	T-Mobile USA Inc 3.875% 15 Apr 2030	52,334	46,663
	35,000.00	T-Mobile USA Inc 4.375% 15 Apr 2040	34,309	31,242
	20,000.00	Take-Two Interactive Software Inc 4% 14 Apr 2032	20,007	18,770
	5,000.00	Teachers Insurance & Annuity Association of America 4.27% 15 May 2047	6,256	4,450
	25,000.00	Tencent Holdings Ltd 3.975% 11 Apr 2029	27,262	23,683
	85,000.00	Time Warner Cable LLC 5.5% 01 Sep 2041	83,426	74,197
	10,000.00	Time Warner Cable LLC 5.875% 15 Nov 2040	9,134	9,164
	125,000.00	Tucson Electric Power Co 3.85% 15 Mar 2023	124,594	124,931
	10,000.00	Union Pacific Corp 3.5% 14 Feb 2053	9,977	8,193
	10,000.00	UnitedHealth Group Inc 4.45% 15 Dec 2048	12,609	9,657
	20,000.00	UnitedHealth Group Inc 4.75% 15 May 2052	19,820	19,990
	42,526.19	US Airways 2012-1 Class A Pass Through Trust 5.9% 01/10/2024	42,526	42,388
	55,000.00	Ventas Realty LP 3.75% 01 May 2024	55,614	54,589
	5,000.00	Verizon Communications Inc 2.355% 15 Mar 2032	4,994	4,146
	10,000.00	Verizon Communications Inc 2.55% 21 Mar 2031	9,967	8,573
	5,000.00	Vici Properties / Note 5.75% 01 Feb 2027	5,013	4,744
	25,000.00	VICI Properties LP / VICI Note Co Inc 3.875% 15 Feb 2029	22,218	21,502
	10,000.00	VICI Properties LP / VICI Note Co Inc 4.5% 01 Sep 2026	9,575	9,200
	15,000.00	VICI Properties LP 5.125% 15 May 2032	14,944	14,135
	15,000.00	VICI Properties LP 5.625% 15 May 2052	14,966	13,653
	27,000.00	Virginia Electric and Power Co 2.45% 15 Dec 2050	22,047	18,278
	64,000.00	Vodafone Group PLC 4.875% 19 Jun 2049	73,595	58,607
	59,654.16	WaMu Mortgage Pass-Through Certificates Series 2004-AR12 Trust WAMU 2004-AR12 A2A Flt 25 Oct 2044	58,028	53,709
	62,199.88	WaMu Mortgage Pass-Through Certificates Series 2005-AR13 Trust WAMU 2005-AR13 A1A1 Flt 25 Oct 2045	59,702	59,248
	50,000.00	Warnermedia Holdings Inc 5.05% 15 Mar 2042	50,000	42,540
	73,000.00	Warnermedia Holdings Inc 5.141% 15 Mar 2052	69,682	61,273
	12,862.67	Washington Mutual MSC Mortgage Pass-Through Certificates Series 2004-RA4 Trust WAMMS 2004-RA4 3A 7.5	12,335	12,679
	35,000.00	Wells Fargo & Co Variable 2.164% 11 Feb 2026	36,248	32,895
	115,000.00	Wells Fargo & Co Variable 2.393% 02 Jun 2028	118,146	102,986
	55,000.00	Wells Fargo & Co Variable 2.879% 30 Oct 2030	57,413	48,366
	15,000.00	Wells Fargo & Co Variable 3.35% 02 Mar 2033	15,010	13,312
	30,000.00	Wells Fargo & Co Variable 3.526% 24 Mar 2028	30,000	28,415
	25,000.00	Weyerhaeuser Co 3.375% 09 Mar 2033	24,866	21,797
	35,000.00	Willis North America Inc 2.95% 15 Sep 2029	36,065	30,006
			9,616,668	8,795,471
CORPORATE STOCKS				
	2,980.00	Acadia Realty Trust	56,854	46,548
	1,600.00	Agree Realty Corp	107,602	115,681
	600.00	Alexandria Real Estate Equities Inc	125,196	87,018
	3,316.00	American Homes 4 Rent	131,141	117,546
	161.00	American Tower Corp	42,537	41,098
	2,410.00	Americold Realty Trust Inc	70,162	72,396
	1,210.00	Apartment Investment & Management	7,468	7,744
	1,880.00	Apple Hospitality REIT Inc	28,143	27,580
	980.00	AvalonBay Communities Inc	178,685	190,365
	5,332.00	Brixmor Property Group Inc	94,700	107,793
	2,517.00	Broadstone Net Lease Inc	53,390	51,639
	960.00	CareTrust REIT Inc	16,181	17,702
	1,822.00	Cousins Properties Inc	61,961	53,257
	1,380.00	Digital Realty Trust Inc	190,823	178,270
	1,639.00	Diversified Healthcare Trust	8,726	2,983
	2,240.00	Duke Realty Corp	90,395	123,088
	197.00	EastGroup Properties Inc	31,495	30,403
	1,870.00	Empire State Realty Trust Inc	18,070	13,146
	412.00	Equinix Inc	207,002	270,692
	2,480.00	Equity Residential	190,759	178,589
	377.00	Extra Space Storage Inc	53,273	64,135
	270.00	Federal Realty Investment Trust	31,847	25,850
	1,616.00	First Industrial Realty Trust Inc	77,065	76,730

PAINTING INDUSTRY OF HAWAII ANNUITY PLAN
EIN: 99-6032984 PLAN NUMBER: 001
JUNE 30, 2022
FORM 5500: SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)

(a)	(b)	(c) Description of investment	(d) Cost	(e) Current Value
	770.00	Four Corners Property Trust Inc	21,898	20,474
	564.00	Gaming and Leisure Properties Inc	25,154	25,539
	440.00	Healthpeak Properties Inc	11,412	11,412
	730.00	Hudson Pacific Properties Inc	20,525	10,833
	5,060.00	Invitation Homes Inc	136,758	180,058
	2,045.00	JBG SMITH Properties	72,961	48,055
	1,640.00	Kilroy Realty Corp	107,379	85,821
	120.00	Lamar Advertising Co	13,744	10,556
	1,240.00	Life Storage Inc	97,291	138,458
	4,950.00	Medical Properties Trust Inc	96,256	75,604
	706.00	Mid-America Apartment Communities Inc	128,439	123,244
	695.00	Omega Healthcare Investors Inc	22,475	19,592
	2,000.00	Outfront Media Inc	39,406	33,900
	2,130.00	Park Hotels & Resorts Inc	43,416	28,904
	2,750.00	Prologis Inc	175,729	323,538
	710.00	Public Storage	200,566	221,996
	1,981.00	Realty Income Corp	135,668	135,223
	1,407.00	Rexford Industrial Realty Inc	71,006	81,029
	3,820.00	RPT Realty	48,531	37,538
	275.00	Ryman Hospitality Properties Inc	23,829	20,908
	3,120.00	Sabra Health Care REIT Inc	52,946	43,586
	1,190.00	Simon Property Group Inc	135,385	112,955
	1,210.00	Spirit Realty Capital Inc	53,375	45,714
	1,020.00	Sun Communities Inc	147,130	162,547
	2,240.00	Sunstone Hotel Investors Inc	25,451	24,909
	2,770.00	UDR Inc	118,195	127,531
	1,390.00	Urban Edge Properties	25,495	21,142
	3,800.00	Ventas Inc	208,565	195,434
	2,708.00	Veris Residential Inc	48,753	35,854
	2,100.00	VICI Properties Inc	60,200	62,559
	1,550.00	Welltower Inc	125,836	127,643
	1,105.00	WeWork Inc	11,594	5,547
	3,220.00	Xenia Hotels & Resorts Inc	54,564	46,787
			4,433,407	4,545,143
		PARTNERSHIP/JOINT VENTURE INTERESTS		
		Blacksand Capital Opportunity Fund I, L.P	3,572,445	1,370,807
		Blacksand Capital Opportunity Fund II, LP	6,203,724	4,679,886
			9,776,169	6,050,693
		VALUE OF INTEREST IN REGISTERED INVESTMENT COMPANIES (MUTUAL FUNDS & ETF)		
	470,699.55	Goldman Sachs Absolute Return Tracker Fund	4,876,123	4,212,761
	777,144.90	iMGP Select Alternative Strategies Fund	8,940,806	8,151,611
	394,759.21	International Growth and Income Fund	13,200,078	12,363,859
	307,906.00	iShares MSCI USA Min Vol Factor ETF	20,218,292	21,618,080
	1,715,553.33	Vanguard High-Yield Corporate Fund	10,003,877	8,732,166
			57,239,176	55,078,477
		OTHER		
	15,000.00	California St Hlth Facs Fing A Ref-Cedars Sinai Health System 01 Dec 2021 3% 15 Aug 2051	11,267	12,033
	40,000.00	Los Angeles Ca Dept Of Wtr & P Build America Bonds-Taxable-Sy 03 Dec 2009 6.008% 01 Jul 2039	52,172	44,908
	45,000.00	Los Angeles Ca Unif Sch Dist Build America Bonds-Ser Ry 04 Mar 2010 6.758% 01 Jul 2034	58,875	53,756
	30,000.00	New York City Ny Transitional Build America Bonds-Sub 16 Aug 2010 5.508% 01 Aug 2037	40,565	32,978
	0.01	Northstar Education Finance Inc NEF 2007-1 A1 Flt 28 Apr 2030	-	-
	50,000.00	Univ Of California Ca Rgts Med Txbl-Ser N 05 Mar 2020 3.256% 15 May 2060	50,000	37,166
	25,000.00	Univ Of Michigan Mi Txbl-Ser A 16 Mar 2022 3.504% 01 Apr 2052	25,000	22,112
			237,879	202,953
		TOTAL INVESTMENTS	100,186,341	93,193,716

PAINTING INDUSTRY OF HAWAII ANNUITY PLAN
EIN: 99-6032984 Plan Number: 001
June 30, 2022
Schedule R, Part II Line 6c – Funding Deficiency

The Painting Industry of Hawaii Annuity Plan is a multiemployer plan, as such, it is the responsibility of the delinquent employers contributing to this plan to file Form 5330, per IRC 413(b)(6). For the year ended June 30, 2022, there was 1 employer that did not make the required contributions under IRC section 412. The amount of their deficiency is shown below in the following table.

Contractor	**Deficiency Amount**
Larry's Painting Unlimited	$ 51,017

5% Series Reportable Transactions By Broker

Beginning Market Value: $104,943,254.07
Comparative Value (5%): $5,247,162.70

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
BANK OF MONTREAL, CHICAGO BRANCH 3272					
Purchases					
February 11, 2022 February 15, 2022	Purchase 40,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 98.44%	40,000.00	39,375.00	39,375.00	
March 2, 2022 March 3, 2022	Purchase 80,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 95.52% Paid Accrued Interest of $477.35	80,000.00	76,412.50	76,412.50	
March 7, 2022 March 9, 2022	Purchase 5,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 99.90% Paid Accrued Interest of $1.83	5,000.00	4,995.12	4,995.12	
March 15, 2022 March 17, 2022	Purchase 13,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 95.05% Paid Accrued Interest of $24.24	13,000.00	12,357.11	12,357.11	
March 18, 2022 March 21, 2022	Purchase 18,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 91.57% Paid Accrued Interest of $125.30	18,000.00	16,483.42	16,483.42	
March 18, 2022 March 21, 2022	Purchase 14,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 91.60% Paid Accrued Interest of $97.46	14,000.00	12,823.73	12,823.73	
March 21, 2022 March 22, 2022	Purchase 142,000.00 Par Value of United States Treasury Note/Bond 1.75% 15 Mar 2025 @ 98.42% Paid Accrued Interest of $47.27	142,000.00	139,753.52	139,753.52	
March 23, 2022 March 24, 2022	Purchase 55,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 92.65% Paid Accrued Interest of $126.48	55,000.00	50,956.64	50,956.64	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 25, 2022 March 28, 2022	Purchase 205,000.00 Par Value of United States Treasury Note/Bond 1.75% 15 Mar 2025 @ 97.93% Paid Accrued Interest of $126.73	205,000.00	200,763.87	200,763.87	
March 24, 2022 March 31, 2022	Purchase 15,000.00 Par Value of Wi Treasury Sec 2.125% 31 Mar 2024 @ 100.13%	15,000.00	15,018.98	15,018.98	
March 29, 2022 March 31, 2022	Purchase 95,000.00 Par Value of Wi Treasury Sec 2.125% 31 Mar 2024 @ 99.77%	95,000.00	94,777.34	94,777.34	
March 30, 2022 March 31, 2022	Purchase 93,000.00 Par Value of United States Treasury Note/Bond 1.75% 15 Mar 2025 @ 97.86% Paid Accrued Interest of $70.76	93,000.00	91,012.85	91,012.85	
March 30, 2022 April 1, 2022	Purchase 10,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 95.73% Paid Accrued Interest of $23.31	10,000.00	9,572.66	9,572.66	
April 6, 2022 April 7, 2022	Purchase 34,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 93.52% Paid Accrued Interest of $89.81	34,000.00	31,795.31	31,795.31	
April 7, 2022 April 11, 2022	Purchase 15,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 93.32% Paid Accrued Interest of $42.73	15,000.00	13,998.05	13,998.05	
April 19, 2022 April 20, 2022	Purchase 192,000.00 Par Value of United States Treasury Note/Bond 2.625% 15 Apr 2025 @ 99.61% Paid Accrued Interest of $68.85	192,000.00	191,242.50	191,242.50	
April 22, 2022 April 25, 2022	Purchase 20,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 Feb 2042 @ 89.00% Paid Accrued Interest of $90.54	20,000.00	17,800.00	17,800.00	
April 26, 2022 April 27, 2022	Purchase 40,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 Feb 2042 @ 89.75% Paid Accrued Interest of $186.33	40,000.00	35,900.00	35,900.00	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
April 29, 2022 May 2, 2022	Purchase 50,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 Feb 2042 @ 88.97% Paid Accrued Interest of $249.31	50,000.00	44,486.77	44,486.77	
May 19, 2022 May 20, 2022	Purchase 15,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 81.65% Paid Accrued Interest of $4.08	15,000.00	12,247.88	12,247.88	
May 20, 2022 May 23, 2022	Purchase 710,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 99.89% Paid Accrued Interest of $424.46	710,000.00	709,195.49	709,195.49	
May 23, 2022 May 24, 2022	Purchase 15,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 81.50% Paid Accrued Interest of $7.34	15,000.00	12,224.97	12,224.97	
May 31, 2022 June 1, 2022	Purchase 75,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 May 2032 @ 100.29% Paid Accrued Interest of $99.61	75,000.00	75,216.80	75,216.80	
June 8, 2022 June 9, 2022	Purchase 220,000.00 Par Value of United States Treasury Bill Zero 08 Sep 2022 @ 99.69%	220,000.00	219,314.87	219,314.87	
June 7, 2022 June 15, 2022	Purchase 310,000.00 Par Value of United States Of Amer Treas Notes 2.875% Nts 15 Jun 2025 Usd 'Ap-2025' @ 99.89%	310,000.00	309,663.12	309,663.12	
June 7, 2022 June 15, 2022	Purchase 185,000.00 Par Value of United States Of Amer Treas Notes 2.875% Nts 15 Jun 2025 Usd 'Ap-2025' @ 99.89%	185,000.00	184,798.96	184,798.96	
June 9, 2022 June 15, 2022	Purchase 145,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 Jun 2025 @ 99.88%	145,000.00	144,818.75	144,818.75	
June 28, 2022 June 29, 2022	Purchase 15,000.00 Par Value of United States Treasury Inflation Indexed Bonds .125% 15 Feb 2052 @ 79.47% Paid Accrued Interest of $7.21	15,000.00	12,375.43	12,375.43	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 27, 2022 June 30, 2022	Purchase 90,000.00 Par Value of United States Treasury Note/Bond 3.25% 30 Jun 2027 @ 99.97%	90,000.00	89,975.19	89,975.19	
June 27, 2022 June 30, 2022	Purchase 50,000.00 Par Value of United States Treasury Note/Bond 3.25% 30 Jun 2027 @ 99.97%	50,000.00	49,986.22	49,986.22	
Total Purchases			**$2,919,343.05**	**$2,919,343.05**	**$0.00**
Sales					
February 11, 2022 February 14, 2022	Sale 5,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 90.54% Received Accrued Interest of $23.57	5,000.00	4,527.15	4,914.32	-387.17
February 11, 2022 February 14, 2022	Sale 40,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 90.21% Received Accrued Interest of $188.54	40,000.00	36,082.20	39,314.59	-3,232.39
February 11, 2022 February 15, 2022	Sale 5,000.00 Par Value of WI Treasury Sec 1.75% 15 Feb 2032 @ 99.22%	5,000.00	4,961.13	4,991.83	-30.70
February 14, 2022 February 15, 2022	Sale 10,000.00 Par Value of WI Treasury Sec 1.75% 15 Feb 2032 @ 99.07%	10,000.00	9,907.03	9,983.66	-76.63
February 17, 2022 February 18, 2022	Sale 15,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 99.34% Received Accrued Interest of $2.80	15,000.00	14,901.56	14,738.28	163.28
February 22, 2022 February 23, 2022	Sale 10,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 92.06% Received Accrued Interest of $51.80	10,000.00	9,205.86	9,828.65	-622.79
February 23, 2022 February 24, 2022	Sale 10,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 99.63% Received Accrued Interest of $5.59	10,000.00	9,962.50	9,825.52	136.98
February 24, 2022 February 25, 2022	Sale 5,000.00 Par Value of WI Treasury Sec 1.75% 15 Feb 2032 @ 100.02% Received Accrued Interest of $2.59	5,000.00	5,001.17	4,991.83	9.34

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 2, 2022 March 3, 2022	Sale 60,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 93.19% Received Accrued Interest of $335.64	60,000.00	55,915.34	58,971.89	-3,056.55
March 7, 2022 March 8, 2022	Sale 10,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 93.64% Received Accrued Interest of $58.53	10,000.00	9,364.06	9,828.65	-464.59
March 7, 2022 March 8, 2022	Sale 30,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 92.91% Received Accrued Interest of $175.59	30,000.00	27,871.88	29,485.95	-1,614.07
March 8, 2022 March 9, 2022	Sale 330,000.00 Par Value of United States Treasury Bill Zero 09 Jun 2022 @ 99.91%	330,000.00	329,697.67	329,800.90	-103.23
March 9, 2022 March 10, 2022	Sale 20,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 90.66% Received Accrued Interest of $119.13	20,000.00	18,132.62	19,657.29	-1,524.67
March 9, 2022 March 10, 2022	Sale 25,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 90.33% Received Accrued Interest of $148.91	25,000.00	22,582.03	24,571.62	-1,989.59
March 9, 2022 March 10, 2022	Sale 20,000.00 Par Value of United States Treasury Note/Bond 1.25% 31 Dec 2026 @ 97.09% Received Accrued Interest of $47.65	20,000.00	19,417.97	19,949.03	-531.06
March 9, 2022 March 10, 2022	Sale 14,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 93.59% Received Accrued Interest of $88.95	14,000.00	13,103.13	13,578.36	-475.23
March 18, 2022 March 21, 2022	Sale 14,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 88.09% Received Accrued Interest of $91.37	14,000.00	12,333.13	13,760.10	-1,426.97
March 18, 2022 March 21, 2022	Sale 11,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 88.13% Received Accrued Interest of $71.79	11,000.00	9,693.75	10,811.51	-1,117.76

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 22, 2022 March 23, 2022	Sale 640,000.00 Par Value of United States Treasury Note/Bond .75% 31 Dec 2023 @ 97.54% Received Accrued Interest of $1,087.29	640,000.00	624,275.00	639,418.06	-15,143.06
March 22, 2022 March 23, 2022	Sale 500,000.00 Par Value of United States Treasury Note/Bond 1.25% 31 Dec 2026 @ 94.75% Received Accrued Interest of $1,415.75	500,000.00	473,730.47	498,725.62	-24,995.15
March 23, 2022 March 24, 2022	Sale 180,000.00 Par Value of United States Treasury Note/Bond 1.5% 31 Jan 2027 @ 95.93% Received Accrued Interest of $387.85	180,000.00	172,666.41	179,160.12	-6,493.71
March 24, 2022 March 25, 2022	Sale 20,000.00 Par Value of United States Treasury Note/Bond .75% 31 Dec 2023 @ 97.65% Received Accrued Interest of $34.81	20,000.00	19,530.10	19,981.81	-451.71
March 30, 2022 March 31, 2022	Sale 141,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.52% Received Accrued Interest of $178.17	141,000.00	138,919.91	140,707.07	-1,787.16
April 6, 2022 April 7, 2022	Sale 70,000.00 Par Value of United States Treasury Bill Zero 04 Aug 2022 @ 99.72%	70,000.00	69,806.79	69,836.67	-29.88
April 7, 2022 April 8, 2022	Sale 10,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 90.73% Received Accrued Interest of $32.32	10,000.00	9,073.44	9,710.01	-636.57
April 20, 2022 April 21, 2022	Sale 5,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 87.34% Received Accrued Interest of $20.20	5,000.00	4,366.80	4,855.01	-488.21
April 21, 2022 April 22, 2022	Sale 100,000.00 Par Value of United States Treasury Bill Zero 01 Sep 2022 @ 99.62%	100,000.00	99,622.33	99,651.78	-29.45
April 21, 2022 April 22, 2022	Sale 20,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 91.15% Received Accrued Interest of $68.37	20,000.00	18,229.69	18,841.71	-612.02

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
April 21, 2022 April 22, 2022	Sale 10,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 86.71% Received Accrued Interest of $41.02	10,000.00	8,671.09	9,710.01	-1,038.92
April 22, 2022 April 25, 2022	Sale 20,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 83.41% Received Accrued Interest of $177.90	20,000.00	16,681.25	19,100.03	-2,418.78
April 26, 2022 April 27, 2022	Sale 40,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 84.09% Received Accrued Interest of $360.22	40,000.00	33,637.50	38,200.06	-4,562.56
April 29, 2022 May 2, 2022	Sale 50,000.00 Par Value of United States Treasury Note/Bond 2.25% 15 May 2041 @ 87.25% Received Accrued Interest of $522.10	50,000.00	43,625.00	53,203.83	-9,578.83
April 29, 2022 May 2, 2022	Sale 35,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 91.33% Received Accrued Interest of $137.78	35,000.00	31,964.84	32,972.97	-1,008.13
May 4, 2022 May 5, 2022	Sale 5,000.00 Par Value of United States Treasury Note/Bond 1.875% 28 Feb 2027 @ 94.96% Received Accrued Interest of $16.81	5,000.00	4,748.05	4,969.16	-221.11
May 5, 2022 May 6, 2022	Sale 10,000.00 Par Value of United States Treasury Note/Bond 1.875% 28 Feb 2027 @ 94.98% Received Accrued Interest of $34.14	10,000.00	9,498.44	9,938.32	-439.88
May 19, 2022 May 20, 2022	Sale 15,000.00 Par Value of United States Treasury Note/Bond 2.25% 15 May 2041 @ 85.59% Received Accrued Interest of $4.59	15,000.00	12,839.06	15,961.15	-3,122.09
May 20, 2022 May 23, 2022	Sale 730,000.00 Par Value of United States Treasury Note/Bond 2.625% 15 Apr 2025 @ 99.53% Received Accrued Interest of $1,989.55	730,000.00	726,578.13	726,550.13	28.00

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
May 23, 2022 May 24, 2022	Sale 15,000.00 Par Value of United States Treasury Note/Bond 2.25% 15 May 2041 @ 85.41% Received Accrued Interest of $8.25	15,000.00	12,810.94	15,961.15	-3,150.21
June 6, 2022 June 7, 2022	Sale 10,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 93.73% Received Accrued Interest of $17.97	10,000.00	9,373.44	9,666.92	-293.48
June 7, 2022 June 8, 2022	Sale 190,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 99.58% Received Accrued Interest of $340.76	190,000.00	189,198.44	189,754.20	-555.76
June 7, 2022 June 8, 2022	Sale 315,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 99.58% Received Accrued Interest of $564.95	315,000.00	313,671.09	314,592.49	-921.40
June 9, 2022 June 10, 2022	Sale 150,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 99.54% Received Accrued Interest of $291.44	150,000.00	149,314.45	149,805.95	-491.50
June 13, 2022 June 14, 2022	Sale 10,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 90.98% Received Accrued Interest of $23.44	10,000.00	9,097.66	9,666.92	-569.26
June 14, 2022 June 15, 2022	Sale 155,000.00 Par Value of United States Treasury Bill Zero 22 Sep 2022 @ 99.55%	155,000.00	154,309.48	154,264.21	45.27
June 23, 2022 June 24, 2022	Sale 35,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 Mar 2027 @ 97.13% Received Accrued Interest of $203.21	35,000.00	33,993.75	34,766.40	-772.65
June 27, 2022 June 28, 2022	Sale 50,000.00 Par Value of United States Treasury Note/Bond 2.75% 30 Apr 2027 @ 97.69% Received Accrued Interest of $220.45	50,000.00	48,843.75	49,693.28	-849.53

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 27, 2022 June 28, 2022	Sale 95,000.00 Par Value of United States Treasury Note/Bond 2.75% 30 Apr 2027 @ 97.69% Received Accrued Interest of $418.85	95,000.00	92,803.13	94,417.24	-1,614.11
June 28, 2022 June 29, 2022	Sale 20,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 92.02% Received Accrued Interest of $70.31	20,000.00	18,403.24	19,295.88	-892.64
Total Sales			**$4,162,943.85**	**$4,262,382.14**	**-$99,438.29**
Total BANK OF MONTREAL, CHICAGO BRANCH 3272			**$7,082,286.90**	**$7,181,725.19**	**-$99,438.29**
Barclays Capital Inc. Fixed In 7256					
Purchases					
June 29, 2021 July 1, 2021	Purchase 5,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 May 2051 @ 105.75% Paid Accrued Interest of $15.17	5,000.00	5,287.30	5,287.30	
May 14, 2021 July 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.5273437 %	75,000.00	75,395.51	75,395.51	
May 19, 2021 July 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.59375 %	75,000.00	75,445.31	75,445.31	
May 19, 2021 July 14, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.03125 %	50,000.00	51,515.63	51,515.63	
May 14, 2021 July 14, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.5273437 %	75,000.00	75,395.51	75,395.51	
May 19, 2021 July 14, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.59375 %	75,000.00	75,445.31	75,445.31	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 19, 2021 July 14, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.03125 %	50,000.00	51,515.63	51,515.63	
May 14, 2021 July 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.5273437 %	75,000.00	75,395.51	75,395.51	
May 19, 2021 July 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.59375 %	75,000.00	75,445.31	75,445.31	
May 19, 2021 July 14, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.03125 %	50,000.00	51,515.63	51,515.63	
May 21, 2021 July 19, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @102.921875 %	75,000.00	77,191.41	77,191.41	
May 21, 2021 July 19, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @102.921875 %	75,000.00	77,191.41	77,191.41	
May 21, 2021 July 19, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @102.921875 %	75,000.00	77,191.41	77,191.41	
June 16, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.671875 %	150,000.00	151,007.81	151,007.81	
June 16, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.671875 %	150,000.00	151,007.81	151,007.81	
June 16, 2021 August 12, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.671875 %	150,000.00	151,007.81	151,007.81	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
August 13, 2021 August 16, 2021	Purchase 255,000.00 Par Value of United States Treasury Bill Zero 10 Feb 2022 @ 99.98%	255,000.00	254,943.26	254,943.26	
June 22, 2021 August 17, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 8/15/36 @102.6542968 %	75,000.00	76,990.72	76,990.72	
June 23, 2021 August 17, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of Umbs Tba 15yr Mpt 1.500% 8/15/2036 @100.75 %	75,000.00	75,562.50	75,562.50	
August 19, 2021 August 20, 2021	Purchase 35,000.00 Par Value of United States Treasury Inflation Indexed Bonds .125% 15 Feb 2051 @ 113.31% Paid Accrued Interest of $0.62	35,000.00	41,240.20	41,240.20	
August 31, 2021 September 1, 2021	Purchase 170,000.00 Par Value of United States Treas Nts Note 8/31/2026 @ 99.88% Paid Accrued Interest of $3.52	170,000.00	169,787.51	169,787.51	
July 21, 2021 September 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @101.359375 %	150,000.00	152,039.06	152,039.06	
July 22, 2021 September 16, 2021	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 9/15/36 @101.5273437 %	25,000.00	25,381.84	25,381.84	
July 29, 2021 September 16, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 9/15/36 @101.5449218 %	75,000.00	76,158.69	76,158.69	
July 26, 2021 September 16, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2% 15 Sep 2035 @103.5 %, TBA Pairoff	75,000.00	77,625.00	77,625.00	
September 27, 2021 September 29, 2021	Purchase 15,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 100.09% Paid Accrued Interest of $36.68	15,000.00	15,014.07	15,014.07	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
October 7, 2021 October 8, 2021	Purchase 35,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 97.08% Paid Accrued Interest of $64.20	35,000.00	33,977.35	33,977.35	
August 9, 2021 October 14, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2051 @103.390625 %	125,000.00	129,238.28	129,238.28	
August 20, 2021 October 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2051 @103.53125 %	75,000.00	77,648.44	77,648.44	
August 19, 2021 October 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2051 @101.296875 %	150,000.00	151,945.31	151,945.31	
October 14, 2021 October 18, 2021	Purchase 5,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 99.54% Paid Accrued Interest of $17.39	5,000.00	4,976.95	4,976.95	
August 20, 2021 October 19, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Oct 2036 @101.21875 %	100,000.00	101,218.75	101,218.75	
August 18, 2021 October 19, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2% 25 Apr 2035 @103.2480468 %	75,000.00	77,436.04	77,436.04	
August 20, 2021 October 19, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Oct 2036 @101.21875 %	100,000.00	101,218.75	101,218.75	
August 20, 2021 October 19, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Oct 2036 @101.21875 %	100,000.00	101,218.75	101,218.75	
October 29, 2021 November 2, 2021	Purchase 25,000.00 Par Value of United States Treasury Note/Bond 1.125% 31 Oct 2026 @ 99.70% Paid Accrued Interest of $1.55	25,000.00	24,924.80	24,924.80	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
September 10, 2021 November 10, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.546875 %	125,000.00	129,433.59	129,433.59	
October 22, 2021 November 10, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Nov 2051 @104.171875 %	125,000.00	130,214.84	130,214.84	
September 10, 2021 November 10, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.546875 %	125,000.00	129,433.59	129,433.59	
September 10, 2021 November 10, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.546875 %	125,000.00	129,433.59	129,433.59	
September 30, 2021 November 10, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @100.0507812 %	100,000.00	100,050.78	100,050.78	
October 22, 2021 November 10, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Nov 2051 @104.171875 %	125,000.00	130,214.84	130,214.84	
October 22, 2021 November 10, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Nov 2051 @104.171875 %	125,000.00	130,214.84	130,214.84	
September 10, 2021 November 16, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Nov 2036 @101.3066406 %	50,000.00	50,653.32	50,653.32	
September 15, 2021 November 16, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000%15 Nov 2036 @103.4355468 %	75,000.00	77,576.66	77,576.66	
December 7, 2021 December 9, 2021	Purchase 35,000.00 Par Value of Wi Treasury Sec 1.125% 30 Nov 2026 @ 99.96% Paid Accrued Interest of $10.82	35,000.00	34,987.69	34,987.69	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
October 20, 2021 December 13, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.1953125 %	125,000.00	127,744.14	127,744.14	
October 21, 2021 December 13, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.0195312 %	100,000.00	102,019.53	102,019.53	
October 25, 2021 December 13, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Dec 2051 @104.0859375 %	125,000.00	130,107.42	130,107.42	
October 20, 2021 December 13, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.1953125 %	125,000.00	127,744.14	127,744.14	
October 21, 2021 December 13, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.0195312 %	100,000.00	102,019.53	102,019.53	
October 25, 2021 December 13, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Dec 2051 @104.0859375 %	125,000.00	130,107.42	130,107.42	
October 20, 2021 December 13, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.1953125 %	125,000.00	127,744.14	127,744.14	
October 21, 2021 December 13, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.0195312 %	100,000.00	102,019.53	102,019.53	
October 6, 2021 December 13, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2051 @99.84375 %	150,000.00	149,765.63	149,765.63	
October 18, 2021 December 13, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2051 @99.3671875 %	150,000.00	149,050.78	149,050.78	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
October 25, 2021 December 13, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Dec 2051 @104.0859375 %	125,000.00	130,107.42	130,107.42	
October 20, 2021 December 16, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 15YR MPT 2.000%15 Dec 2036 @102.4140625 %	125,000.00	128,017.58	128,017.58	
October 15, 2021 December 16, 2021	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 2.000%15 Dec 2036 @102.4921875 %	25,000.00	25,623.05	25,623.05	
October 21, 2021 December 16, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Dec 2036 @100.1640625 %	50,000.00	50,082.03	50,082.03	
October 25, 2021 December 20, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500%15 Dec 50 @102.3085937 %	50,000.00	51,154.30	51,154.30	
January 3, 2022 January 4, 2022	Purchase 70,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 98.05% Paid Accrued Interest of $132.94	70,000.00	68,632.81	68,632.81	
January 3, 2022 January 4, 2022	Purchase 11,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 97.16% Paid Accrued Interest of $28.49	11,000.00	10,687.19	10,687.19	
November 2, 2021 January 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of Fnma Tba 40yr Mpt 3.000% 1/15/48 @104.1484375 %	125,000.00	130,185.55	130,185.55	
November 2, 2021 January 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.3710937 %	100,000.00	102,371.09	102,371.09	
November 3, 2021 January 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.3515625 %	125,000.00	127,939.45	127,939.45	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
November 30, 2021 January 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.6328125 %	75,000.00	76,974.61	76,974.61	
November 2, 2021 January 13, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of Fnma Tba 40yr Mpt 3.000% 1/15/48 @104.1484375 %	125,000.00	130,185.55	130,185.55	
November 2, 2021 January 13, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.3710937 %	100,000.00	102,371.09	102,371.09	
November 3, 2021 January 13, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.3515625 %	125,000.00	127,939.45	127,939.45	
November 30, 2021 January 13, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.6328125 %	75,000.00	76,974.61	76,974.61	
November 2, 2021 January 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of Fnma Tba 40yr Mpt 3.000% 1/15/48 @104.1484375 %	125,000.00	130,185.55	130,185.55	
October 28, 2021 January 13, 2022	Purchase 300,000.00 Par Value 300,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/52 @99.4609375 %	300,000.00	298,382.81	298,382.81	
November 1, 2021 January 13, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/52 @99.5390625 %	25,000.00	24,884.77	24,884.77	
November 2, 2021 January 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.3710937 %	100,000.00	102,371.09	102,371.09	
November 3, 2021 January 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.3515625 %	125,000.00	127,939.45	127,939.45	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
November 30, 2021 January 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.6328125 %	75,000.00	76,974.61	76,974.61	
January 13, 2022 January 14, 2022	Purchase 26,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 97.82% Paid Accrued Interest of $86.19	26,000.00	25,432.67	25,432.67	
November 8, 2021 January 18, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 1/15/36 @102.5683593 %	25,000.00	25,642.09	25,642.09	
November 8, 2021 January 18, 2022	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 1/15/36 @102.5683593 %	25,000.00	25,642.09	25,642.09	
November 3, 2021 January 18, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 1/15/37 @100.1523437 %	50,000.00	50,076.17	50,076.17	
November 8, 2021 January 18, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 1/15/37 @102.5683593 %	25,000.00	25,642.09	25,642.09	
January 27, 2022 January 28, 2022	Purchase 47,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 97.26% Paid Accrued Interest of $192.15	47,000.00	45,712.60	45,712.60	
January 19, 2022 February 2, 2022	Purchase 20,000.00 Par Value of JBS USA LUX SA / JBS USA Food Co / JBS USA Finance Inc 3% 02 Feb 2029 @ 98.37%	20,000.00	19,673.20	19,673.20	
February 3, 2022 February 4, 2022	Purchase 15,000.00 Par Value of United States Treasury Inflation Indexed Bonds .125% 15 Feb 2051 @ 104.44% Paid Accrued Interest of $9.41	15,000.00	16,729.95	16,729.95	
December 6, 2021 February 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.84375 %	125,000.00	127,304.69	127,304.69	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
December 13, 2021 February 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.9101562 %	100,000.00	101,910.16	101,910.16	
December 15, 2021 February 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 2/15/48 @103.4335937 %	75,000.00	77,575.20	77,575.20	
December 6, 2021 February 14, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.84375 %	125,000.00	127,304.69	127,304.69	
December 13, 2021 February 14, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.9101562 %	100,000.00	101,910.16	101,910.16	
December 15, 2021 February 14, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 2/15/48 @103.4335937 %	75,000.00	77,575.20	77,575.20	
December 6, 2021 February 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @101.84375 %	125,000.00	127,304.69	127,304.69	
December 13, 2021 February 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @101.9101562 %	100,000.00	101,910.16	101,910.16	
December 7, 2021 February 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/52 @99.3710937 %	100,000.00	99,371.09	99,371.09	
December 8, 2021 February 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/52 @99.2421875 %	125,000.00	124,052.73	124,052.73	
December 13, 2021 February 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/52 @99.59375 %	100,000.00	99,593.75	99,593.75	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
December 15, 2021 February 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 2/15/48 @103.4335937 %	75,000.00	77,575.20	77,575.20	
February 11, 2022 February 15, 2022	Purchase 5,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 90.56% Paid Accrued Interest of $23.83	5,000.00	4,527.93	4,527.93	
December 22, 2021 February 17, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 2/15/36 @102.2070312 %	25,000.00	25,551.76	25,551.76	
December 22, 2021 February 17, 2022	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 2/15/36 @102.2070312 %	25,000.00	25,551.76	25,551.76	
December 27, 2021 February 17, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 2/15/37 @100.1621093 %	50,000.00	50,081.05	50,081.05	
December 22, 2021 February 17, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 2/15/37 @102.2070312 %	25,000.00	25,551.76	25,551.76	
February 18, 2022 February 28, 2022	Purchase 17,000.00 Par Value of United States Treasury Inflation Indexed Bonds .125% 15 Feb 2052 @ 100.06% Paid Accrued Interest of $0.76	17,000.00	17,034.15	17,034.15	
March 1, 2022 March 2, 2022	Purchase 75,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 96.54% Paid Accrued Interest of $443.37	75,000.00	72,405.88	72,405.88	
January 26, 2022 March 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @102.0703125 %	75,000.00	76,552.73	76,552.73	
January 31, 2022 March 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.515625 %	150,000.00	149,273.44	149,273.44	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
January 14, 2022 March 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @97.26953125 %	100,000.00	97,269.53	97,269.53	
January 20, 2022 March 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @97.03125 %	125,000.00	121,289.06	121,289.06	
January 31, 2022 March 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.515625 %	150,000.00	149,273.44	149,273.44	
January 26, 2022 March 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @102.0703125 %	75,000.00	76,552.73	76,552.73	
January 28, 2022 March 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @97.0078125 %	100,000.00	97,007.81	97,007.81	
January 26, 2022 March 14, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @102.0703125 %	75,000.00	76,552.73	76,552.73	
January 31, 2022 March 14, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.515625 %	150,000.00	149,273.44	149,273.44	
March 14, 2022 March 15, 2022	Purchase 65,000.00 Par Value of United States Treasury Note/Bond 1.875% 28 Feb 2027 @ 99.32% Paid Accrued Interest of $49.68	65,000.00	64,558.20	64,558.20	
March 22, 2022 March 23, 2022	Purchase 170,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 89.02% Paid Accrued Interest of $1,202.21	170,000.00	151,326.56	151,326.56	
April 6, 2022 April 7, 2022	Purchase 33,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 93.55% Paid Accrued Interest of $87.17	33,000.00	30,870.47	30,870.47	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
February 28, 2022 April 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @98.28125 %	150,000.00	147,421.88	147,421.88	
March 2, 2022 April 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @98.30859375 %	125,000.00	122,885.74	122,885.74	
February 22, 2022 April 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @94.91796875 %	125,000.00	118,647.46	118,647.46	
February 24, 2022 April 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @94.78125 %	100,000.00	94,781.25	94,781.25	
February 28, 2022 April 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @98.28125 %	150,000.00	147,421.88	147,421.88	
March 2, 2022 April 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @98.30859375 %	125,000.00	122,885.74	122,885.74	
February 28, 2022 April 13, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @98.28125 %	150,000.00	147,421.88	147,421.88	
March 2, 2022 April 13, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @98.30859375 %	125,000.00	122,885.74	122,885.74	
February 28, 2022 April 18, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of Umbs Tba 15yr Mpt 1.500% 4/15/36 @97.10546875 %	75,000.00	72,829.10	72,829.10	
March 9, 2022 April 21, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 4/15/52 @99.04882812 %	50,000.00	49,524.41	49,524.41	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 3, 2022 April 21, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000% 4/15/52 @97.1875 %	50,000.00	48,593.75	48,593.75	
March 9, 2022 April 21, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 4/15/52 @99.04882813 %	50,000.00	49,524.41	49,524.41	
March 9, 2022 April 21, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 4/15/52 @99.04882812 %	50,000.00	49,524.41	49,524.41	
March 17, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.70703125 %	75,000.00	70,280.27	70,280.27	
March 22, 2022 May 12, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.25390625 %	125,000.00	119,067.38	119,067.38	
March 29, 2022 May 12, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @94.79296875 %	150,000.00	142,189.45	142,189.45	
March 31, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.2109375 %	75,000.00	71,408.20	71,408.20	
March 31, 2022 May 12, 2022	Purchase 120,000.00 Par Value 120,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @97.6796875 %	120,000.00	117,215.63	117,215.63	
April 7, 2022 May 12, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @96.33203125 %	150,000.00	144,498.05	144,498.05	
April 8, 2022 May 12, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @95.86328125 %	25,000.00	23,965.82	23,965.82	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
April 13, 2022 May 12, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @96.125 %	25,000.00	24,031.25	24,031.25	
March 22, 2022 May 12, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.25390625 %	125,000.00	119,067.38	119,067.38	
March 29, 2022 May 12, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @94.79296875 %	150,000.00	142,189.45	142,189.45	
March 31, 2022 May 12, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.2109375 %	75,000.00	71,408.20	71,408.20	
March 22, 2022 May 12, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.25390625 %	125,000.00	119,067.38	119,067.38	
March 29, 2022 May 12, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @94.79296875 %	150,000.00	142,189.45	142,189.45	
March 31, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.2109375 %	75,000.00	71,408.20	71,408.20	
March 31, 2022 May 12, 2022	Purchase 120,000.00 Par Value 120,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @97.6796875 %	120,000.00	117,215.63	117,215.63	
April 7, 2022 May 12, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @96.33203125 %	150,000.00	144,498.05	144,498.05	
April 8, 2022 May 12, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @95.86328125 %	25,000.00	23,965.82	23,965.82	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
April 13, 2022 May 12, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @96.125 %	25,000.00	24,031.25	24,031.25	
April 13, 2022 May 12, 2022	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @96.125 %	25,000.00	24,031.25	24,031.25	
April 8, 2022 May 12, 2022	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @95.86328125 %	25,000.00	23,965.82	23,965.82	
April 7, 2022 May 12, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @96.33203125 %	150,000.00	144,498.05	144,498.05	
March 31, 2022 May 12, 2022	Reversal of Purchase 120,000.00 Par Value 120,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @97.6796875 %	120,000.00	117,215.63	117,215.63	
March 17, 2022 May 12, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.70703125 %	75,000.00	70,280.27	70,280.27	
March 17, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.70703125 %	75,000.00	70,280.27	70,280.27	
May 23, 2022 June 13, 2022	Purchase 25,000.00 Par Value 24,813.59 Current Face of Freddie Mac Pool FR QE0312 2% 01 Apr 2052 @88.0625 % Paid Accrued Interest of $16.54	24,813.59	21,851.47	21,851.47	
May 2, 2022 June 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @87.16015625 %	75,000.00	65,370.12	65,370.12	
May 3, 2022 June 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @87.5234375 %	75,000.00	65,642.58	65,642.58	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 2, 2022 June 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @90.38671875 %	100,000.00	90,386.72	90,386.72	
May 3, 2022 June 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @90.58984375 %	100,000.00	90,589.84	90,589.84	
May 4, 2022 June 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 6/15/48 @93.515625 %	150,000.00	140,273.44	140,273.44	
May 4, 2022 June 13, 2022	Purchase 250,000.00 Par Value 250,000.00 Current Face of FNMA TBA 30YR MPT 3.500% 6/15/48 @96.328125 %	250,000.00	240,820.31	240,820.31	
May 23, 2022 June 13, 2022	Reversal of Purchase 25,000.00 Par Value 24,813.59 Current Face of Freddie Mac Pool FR QE0312 2% 01 Apr 2052 @88.0625 % Paid Accrued Interest of $16.54	24,813.59	21,851.47	21,851.47	
May 6, 2022 June 22, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.000% 6/15/51 @89.21679688 %	50,000.00	44,608.40	44,608.40	
Total Purchases			**$14,608,173.80**	**$14,608,173.80**	**$0.00**
Sales					
June 30, 2021 July 1, 2021	Sale 40,000.00 Par Value of United States Treasury Note/Bond .125% 30 Apr 2023 @ 99.82% Received Accrued Interest of $8.42	40,000.00	39,928.13	39,967.27	-39.14
June 16, 2021 July 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.8808593 %	150,000.00	151,321.29	151,029.22	292.07
June 16, 2021 July 14, 2021	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.8808593 %	150,000.00	151,321.29	151,029.22	-292.07

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 16, 2021 July 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.8808593 %	150,000.00	151,321.29	150,840.82	480.47
June 22, 2021 July 19, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @102.7851562 %	75,000.00	77,088.87	77,271.43	-182.56
June 23, 2021 July 19, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 7/15/36 @100.921875 %	75,000.00	75,691.41	75,590.96	100.45
June 22, 2021 July 19, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @102.7851562 %	75,000.00	77,088.87	77,191.41	-102.54
June 22, 2021 July 19, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @102.7851562 %	75,000.00	77,088.87	77,271.43	182.56
July 19, 2021 July 20, 2021	Sale 34,000.00 Par Value of United States Treasury Note/Bond 1.625% 15 May 2031 @ 104.08% Received Accrued Interest of $99.09	34,000.00	35,386.57	34,411.73	974.84
July 30, 2021 August 2, 2021	Sale 15,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 May 2051 @ 110.89% Received Accrued Interest of $76.48	15,000.00	16,633.59	15,562.90	1,070.69
July 21, 2021 August 12, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5683593 %	150,000.00	152,352.54	151,006.37	1,346.17
July 21, 2021 August 12, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5683593 %	150,000.00	152,352.54	151,007.81	1,344.73
July 21, 2021 August 12, 2021	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5683593 %	150,000.00	152,352.54	151,006.37	-1,346.17

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
July 26, 2021 August 17, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 8/15/36 @103.6367187 %	75,000.00	77,727.54	76,990.72	736.82
July 29, 2021 August 17, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of Umbs Tba 15yr Mpt 1.500% 8/15/2036 @101.6992187 %	75,000.00	76,274.41	75,562.50	711.91
July 22, 2021 August 17, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of Umbs Tba 15yr Mpt 1.500% 8/15/2036 @101.6835937 %	25,000.00	25,420.90	25,154.30	266.60
August 19, 2021 August 20, 2021	Sale 50,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 May 2051 @ 111.63% Received Accrued Interest of $313.01	50,000.00	55,812.50	51,942.86	3,869.64
August 9, 2021 September 14, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.609375 %	125,000.00	129,511.72	129,362.06	149.66
August 20, 2021 September 14, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.7265625 %	75,000.00	77,794.92	77,617.24	177.68
August 9, 2021 September 14, 2021	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.609375 %	125,000.00	129,511.72	129,362.06	-149.66
August 20, 2021 September 14, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.7265625 %	75,000.00	77,794.92	77,617.24	-177.68
August 9, 2021 September 14, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.609375 %	125,000.00	129,511.72	129,362.06	149.66
August 20, 2021 September 14, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.7265625 %	75,000.00	77,794.92	77,617.23	177.69

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
August 19, 2021 September 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @101.4804687 %	150,000.00	152,220.70	152,042.57	178.13
August 20, 2021 September 16, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 9/15/36 @101.3828125 %	100,000.00	101,382.81	101,540.53	-157.72
August 18, 2021 September 16, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2% 15 Sep 2035 @103.40625 %	75,000.00	77,554.69	77,625.00	-70.31
September 30, 2021 October 1, 2021	Sale 30,000.00 Par Value of United States Treasury Note/Bond .75% 31 Aug 2026 @ 98.93% Received Accrued Interest of $19.27	30,000.00	29,678.91	29,893.66	-214.75
September 30, 2021 October 1, 2021	Sale 10,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 May 2051 @ 106.82% Received Accrued Interest of $89.71	10,000.00	10,682.42	10,388.58	293.84
October 4, 2021 October 5, 2021	Sale 15,000.00 Par Value of United States Treasury Note/Bond .625% 31 Jul 2026 @ 98.55% Received Accrued Interest of $16.81	15,000.00	14,782.03	14,913.37	-131.34
September 10, 2021 October 14, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2051 @103.7285156 %	125,000.00	129,660.64	129,238.28	422.36
September 10, 2021 October 19, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Oct 2036 @101.4609375 %	50,000.00	50,730.47	50,616.91	113.56
September 10, 2021 October 19, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Oct 2036 @101.4609375 %	50,000.00	50,730.47	50,609.38	121.09
September 15, 2021 October 19, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2% 25 Apr 2035 @103.5703125 %	75,000.00	77,677.73	77,436.04	241.69

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
October 18, 2021 October 19, 2021	Sale 65,000.00 Par Value of United States Treasury Bill Zero 09 Dec 2021 @ 99.99%	65,000.00	64,993.97	64,992.48	1.49
September 10, 2021 October 19, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Oct 2036 @101.4609375 %	50,000.00	50,730.47	50,616.91	-113.56
October 18, 2021 October 19, 2021	Sale 255,000.00 Par Value of United States Treasury Bill Zero 10 Feb 2022 @ 99.98%	255,000.00	254,959.62	254,943.26	16.36
October 26, 2021 October 27, 2021	Sale 10,000.00 Par Value of WI Treasury .125% 31 Aug 2023 @ 99.44% Received Accrued Interest of $1.97	10,000.00	9,944.14	9,977.12	-32.98
October 20, 2021 November 10, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.4394531 %	125,000.00	128,049.32	129,262.79	-1,213.47
October 21, 2021 November 10, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.265625 %	25,000.00	25,566.41	25,852.56	-286.15
October 25, 2021 November 10, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Nov 2051 @104.25 %	125,000.00	130,312.50	130,214.84	97.66
October 20, 2021 November 10, 2021	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.4394531 %	125,000.00	128,049.32	129,262.79	1,213.47
October 21, 2021 November 10, 2021	Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.265625 %	25,000.00	25,566.41	25,852.56	286.15
October 21, 2021 November 10, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.265625 %	25,000.00	25,566.41	25,863.56	-297.15

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
October 18, 2021 November 10, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @99.5800781 %	50,000.00	49,790.04	50,490.89	-700.85
October 6, 2021 November 10, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @100.0585937 %	150,000.00	150,087.89	151,459.13	-1,371.24
October 21, 2021 November 10, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.265625 %	75,000.00	76,699.22	77,542.97	-843.75
October 20, 2021 November 10, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.4394531 %	125,000.00	128,049.32	129,433.59	-1,384.27
October 18, 2021 November 10, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @99.5800781 %	100,000.00	99,580.08	100,050.78	-470.70
October 25, 2021 November 10, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Nov 2051 @104.25 %	125,000.00	130,312.50	130,214.84	97.66
October 25, 2021 November 10, 2021	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Nov 2051 @104.25 %	125,000.00	130,312.50	130,214.84	-97.66
October 21, 2021 November 16, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Nov 2036 @100.359375 %	50,000.00	50,179.69	50,653.32	-473.63
October 15, 2021 November 16, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 2.000%15 Nov 2036 @102.65625 %	25,000.00	25,664.06	25,858.89	-194.83
October 22, 2021 November 16, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Nov 2036 @100.25 %	50,000.00	50,125.00	50,789.06	-664.06

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
October 22, 2021 November 16, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Nov 2036 @100.25 %	75,000.00	75,187.50	76,148.44	-960.94
October 20, 2021 November 16, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 15YR MPT 2.000%15 Nov 2036 @102.5839843 %	125,000.00	128,229.98	129,275.39	-1,045.41
November 15, 2021 November 16, 2021	Sale 5,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 97.88% Received Accrued Interest of $0.19	5,000.00	4,893.95	4,944.18	-50.23
October 25, 2021 November 18, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2051 @102.5175781 %	50,000.00	51,258.79	51,543.49	-284.70
October 25, 2021 November 18, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2051 @102.5175781 %	50,000.00	51,258.79	51,408.20	-149.41
October 25, 2021 November 18, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2051 @102.5175781 %	50,000.00	51,258.79	51,543.49	284.70
December 3, 2021 December 6, 2021	Sale 140,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 100.02% Received Accrued Interest of $111.67	140,000.00	140,021.87	138,670.04	1,351.83
November 2, 2021 December 13, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Dec 2051 @104.265625 %	125,000.00	130,332.03	130,068.36	263.67
November 2, 2021 December 13, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.578125 %	100,000.00	102,578.13	102,316.55	261.58
November 3, 2021 December 13, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.5644531 %	125,000.00	128,205.57	127,895.69	309.88

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
November 2, 2021 December 13, 2021	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Dec 2051 @104.265625 %	125,000.00	130,332.03	130,068.36	-263.67
November 2, 2021 December 13, 2021	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.578125 %	100,000.00	102,578.13	102,316.55	-261.58
November 3, 2021 December 13, 2021	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.5644531 %	125,000.00	128,205.57	127,895.69	-309.88
November 2, 2021 December 13, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.578125 %	100,000.00	102,578.13	102,307.83	270.30
November 3, 2021 December 13, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.5644531 %	125,000.00	128,205.57	127,884.79	320.78
October 28, 2021 December 13, 2021	Sale 300,000.00 Par Value 300,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2051 @99.65625 %	300,000.00	298,968.75	298,902.11	66.64
November 1, 2021 December 13, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2051 @99.71875 %	25,000.00	24,929.69	24,908.51	21.18
November 2, 2021 December 13, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Dec 2051 @104.265625 %	125,000.00	130,332.03	130,107.42	224.61
November 8, 2021 December 16, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 2.000%15 Dec 2036 @102.734375 %	25,000.00	25,683.59	25,606.77	76.82
November 3, 2021 December 16, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Dec 2036 @100.34375 %	50,000.00	50,171.88	50,082.03	89.85

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
December 6, 2021 January 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.078125 %	125,000.00	127,597.66	127,885.19	-287.53
December 13, 2021 January 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.1523437 %	100,000.00	102,152.34	102,308.15	-155.81
December 15, 2021 January 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of Fnma Tba 40yr Mpt 3.000% 1/15/48 @103.578125 %	75,000.00	77,683.59	78,106.12	-422.53
December 6, 2021 January 13, 2022	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.078125 %	125,000.00	127,597.66	127,885.19	287.53
December 13, 2021 January 13, 2022	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.1523437 %	100,000.00	102,152.34	102,308.15	155.81
December 15, 2021 January 13, 2022	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of Fnma Tba 40yr Mpt 3.000% 1/15/48 @103.578125 %	75,000.00	77,683.59	78,106.12	422.53
December 15, 2021 January 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of Fnma Tba 40yr Mpt 3.000% 1/15/48 @103.578125 %	75,000.00	77,683.59	78,111.33	-427.74
December 7, 2021 January 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/52 @99.578125 %	100,000.00	99,578.13	99,466.95	111.18
December 8, 2021 January 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/52 @99.453125 %	125,000.00	124,316.41	124,333.68	-17.27
December 13, 2021 January 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/52 @99.7988281 %	100,000.00	99,798.83	99,466.95	331.88

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
December 6, 2021 January 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.078125 %	125,000.00	127,597.66	128,035.48	-437.82
December 13, 2021 January 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.1523437 %	100,000.00	102,152.34	102,428.38	-276.04
January 13, 2022 January 14, 2022	Sale 19,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 95.41% Received Accrued Interest of $59.05	19,000.00	18,127.19	18,704.61	-577.42
December 22, 2021 January 18, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 1/15/37 @102.40625 %	25,000.00	25,601.56	25,609.97	-8.41
December 22, 2021 January 18, 2022	Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 1/15/37 @102.40625 %	25,000.00	25,601.56	25,609.97	8.41
December 27, 2021 January 18, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 1/15/37 @100.3125 %	50,000.00	50,156.25	50,076.17	80.08
December 22, 2021 January 18, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 1/15/37 @102.40625 %	25,000.00	25,601.56	25,642.09	-40.53
January 27, 2022 January 28, 2022	Sale 35,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 95.22% Received Accrued Interest of $134.15	35,000.00	33,326.56	34,455.85	-1,129.29
January 28, 2022 January 31, 2022	Sale 25,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 96.19% Received Accrued Interest of $73.12	25,000.00	24,047.85	24,672.30	-624.45
February 3, 2022 February 4, 2022	Sale 23,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 94.13% Received Accrued Interest of $96.50	23,000.00	21,649.28	22,624.07	-974.79

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
February 4, 2022 February 7, 2022	Sale 15,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 95.08% Received Accrued Interest of $47.86	15,000.00	14,261.72	14,762.61	-500.89
January 26, 2022 February 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 2/15/48 @102.34375 %	75,000.00	76,757.81	77,625.33	-867.52
January 31, 2022 February 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.75195312 %	150,000.00	149,627.93	152,524.83	-2,896.90
January 26, 2022 February 14, 2022	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 2/15/48 @102.34375 %	75,000.00	76,757.81	77,625.33	867.52
January 31, 2022 February 14, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.75195312 %	150,000.00	149,627.93	152,524.83	2,896.90
January 31, 2022 February 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.7519531 %	150,000.00	149,627.93	152,809.90	-3,181.97
January 14, 2022 February 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/52 @97.4707031 %	100,000.00	97,470.70	99,390.02	-1,919.32
January 20, 2022 February 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/52 @97.234375 %	125,000.00	121,542.97	124,237.53	-2,694.56
January 28, 2022 February 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/52 @97.2050781 %	100,000.00	97,205.08	99,390.02	-2,184.94
January 26, 2022 February 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 2/15/48 @102.34375 %	75,000.00	76,757.81	77,575.20	-817.39

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
February 16, 2022 February 17, 2022	Sale 10,000.00 Par Value of United States Treasury Note/Bond 1.25% 31 Dec 2026 @ 96.88% Received Accrued Interest of $16.57	10,000.00	9,687.90	9,974.51	-286.61
February 18, 2022 February 22, 2022	Sale 16,000.00 Par Value of United States Treasury Inflation Indexed Bonds .125% 15 Feb 2051 @ 100.00% Received Accrued Interest of $0.41	16,000.00	17,120.80	18,096.75	-975.95
March 1, 2022 March 2, 2022	Sale 56,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 94.41% Received Accrued Interest of $310.36	56,000.00	52,867.50	55,040.43	-2,172.93
February 28, 2022 March 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @98.484375 %	150,000.00	147,726.56	149,514.06	-1,787.50
March 2, 2022 March 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @98.5 %	125,000.00	123,125.00	124,564.74	-1,439.74
February 22, 2022 March 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @95.078125 %	125,000.00	118,847.66	121,421.44	-2,573.78
February 24, 2022 March 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @94.93945313 %	100,000.00	94,939.45	97,137.15	-2,197.70
February 28, 2022 March 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @98.484375 %	150,000.00	147,726.56	149,374.47	-1,647.91
February 28, 2022 March 14, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @98.484375 %	150,000.00	147,726.56	149,514.06	1,787.50
February 28, 2022 March 17, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 3/15/37 @97.25 %	75,000.00	72,937.50	73,533.69	-596.19

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 3, 2022 March 21, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000% 3/15/52 @97.36328125 %	50,000.00	48,681.64	48,685.55	-3.91
March 9, 2022 March 21, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 3/15/51 @99.234375 %	25,000.00	24,808.59	24,899.41	-90.82
March 9, 2022 March 21, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 3/15/51 @99.234375 %	25,000.00	24,808.59	24,870.12	-61.53
March 22, 2022 March 23, 2022	Sale 96,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 92.95% Received Accrued Interest of $214.81	96,000.00	89,235.00	94,918.62	-5,683.62
March 22, 2022 April 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.45507812 %	125,000.00	119,318.85	122,366.99	-3,048.14
March 29, 2022 April 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95 %	150,000.00	142,500.00	146,840.40	-4,340.40
March 31, 2022 April 13, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.40820312 %	25,000.00	23,852.05	24,473.40	-621.35
March 31, 2022 April 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.40820312 %	50,000.00	47,704.10	48,946.80	-1,242.70
March 31, 2022 April 13, 2022	Sale 70,000.00 Par Value 70,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @97.90625 %	70,000.00	68,534.38	70,523.94	-1,989.56

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 31, 2022 April 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @97.90625 %	50,000.00	48,953.13	50,374.24	-1,421.11
March 17, 2022 April 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @93.86328125 %	75,000.00	70,397.46	71,142.91	-745.45
March 22, 2022 April 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.45507813 %	125,000.00	119,318.85	122,867.10	-3,548.25
March 29, 2022 April 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95 %	150,000.00	142,500.00	147,440.52	-4,940.52
March 31, 2022 April 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.40820313 %	50,000.00	47,704.10	48,753.32	-1,049.22
March 22, 2022 April 13, 2022	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.45507812 %	125,000.00	119,318.85	122,366.99	3,048.14
March 29, 2022 April 13, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95 %	150,000.00	142,500.00	146,840.40	4,340.40
March 31, 2022 April 13, 2022	Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.40820312 %	25,000.00	23,852.05	24,473.40	621.35
March 31, 2022 April 13, 2022	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.40820312 %	50,000.00	47,704.10	48,946.80	1,242.70
March 31, 2022 April 13, 2022	Reversal of Sale 70,000.00 Par Value 70,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @97.90625 %	70,000.00	68,534.38	70,523.94	1,989.56

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 31, 2022 April 13, 2022	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @97.90625 %	50,000.00	48,953.13	50,374.24	1,421.11
March 31, 2022 April 13, 2022	Sale 70,000.00 Par Value 70,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @97.90625 %	70,000.00	68,534.38	70,458.01	-1,923.63
March 31, 2022 April 13, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.40820313 %	25,000.00	23,852.05	24,458.27	-606.22
March 31, 2022 April 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @97.90625 %	50,000.00	48,953.13	50,681.64	-1,728.51
April 4, 2022 May 12, 2022	Sale 325,000.00 Par Value 325,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.00390625 %	325,000.00	308,762.70	310,277.62	-1,514.92
April 4, 2022 May 12, 2022	Reversal of Sale 325,000.00 Par Value 325,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.00390625 %	325,000.00	308,762.70	310,277.62	1,514.92
May 4, 2022 May 12, 2022	Sale 225,000.00 Par Value 225,000.00 Current Face of FNMA TBA 30YR MPT 3.500% 5/15/48 @96.56445313 %	225,000.00	217,270.02	221,730.47	-4,460.45
May 2, 2022 May 12, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.56445313 %	100,000.00	90,564.45	95,047.16	-4,482.71
May 3, 2022 May 12, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.765625 %	100,000.00	90,765.63	95,047.15	-4,281.52
May 4, 2022 May 12, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @93.72070313 %	150,000.00	140,581.05	145,176.92	-4,595.87

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
April 4, 2022 May 12, 2022	Sale 325,000.00 Par Value 325,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.00390625 %	325,000.00	308,762.70	310,693.39	-1,930.69
May 4, 2022 May 12, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of FNMA TBA 30YR MPT 3.500% 5/15/48 @96.56445313 %	25,000.00	24,141.11	24,437.50	-296.39
May 2, 2022 May 12, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @87.328125 %	75,000.00	65,496.09	70,280.27	-4,784.18
May 3, 2022 May 12, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @87.6875 %	75,000.00	65,765.63	69,393.72	-3,628.09
April 8, 2022 May 17, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15yr MPT 2.000% 5/15/35 @94.8671875 %	25,000.00	23,716.80	24,121.42	-404.62
April 13, 2022 May 17, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 2.500% 5/15/37 @97.03125 %	25,000.00	24,257.81	24,553.71	-295.90
April 8, 2022 May 17, 2022	Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15yr MPT 2.000% 5/15/35 @94.8671875 %	25,000.00	23,716.80	24,121.42	404.62
April 13, 2022 May 17, 2022	Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 2.500% 5/15/37 @97.03125 %	25,000.00	24,257.81	24,553.71	295.90
April 13, 2022 May 17, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 2.500% 5/15/37 @97.03125 %	25,000.00	24,257.81	24,553.71	-295.90
April 8, 2022 May 17, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15yr MPT 2.000% 5/15/35 @94.8671875 %	25,000.00	23,716.80	24,122.07	-405.27

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
April 8, 2022 May 17, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15yr MPT 2.000% 5/15/35 @94.8671875 %	25,000.00	23,716.80	24,139.65	-422.85
May 6, 2022 May 19, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000% 5/15/52 @89.375 %	50,000.00	44,687.50	45,916.02	-1,228.52
May 23, 2022 June 13, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @88.03125 %	25,000.00	22,007.81	21,899.57	108.24
June 7, 2022 June 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @90.84570313 %	100,000.00	90,845.70	90,488.28	357.42
June 8, 2022 June 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @90.84375 %	100,000.00	90,843.75	90,488.28	355.47
June 7, 2022 June 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 6/15/48 @94.61132813 %	150,000.00	141,916.99	140,273.44	1,643.55
June 6, 2022 June 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @87.875 %	100,000.00	87,875.00	87,529.29	345.71
Total Sales			**$13,871,590.98**	**$13,983,343.62**	**-$71,232.94**
Total Barclays Capital Inc. Fixed In 7256			**$28,479,764.78**	**$28,591,517.42**	**-$71,232.94**
Citadel Securities LLC 8430					
Purchases					
July 14, 2021 July 16, 2021	Purchase 55,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 May 2051 @ 108.91% Paid Accrued Interest of $220.07	55,000.00	59,898.44	59,898.44	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
August 16, 2021 August 17, 2021	Purchase 50,000.00 Par Value of United States Treasury Note/Bond 2.25% 15 May 2041 @ 107.33% Paid Accrued Interest of $287.36	50,000.00	53,664.07	53,664.07	
August 16, 2021 August 18, 2021	Purchase 10,000.00 Par Value of United States Treasury Note/Bond .125% 31 Jul 2023 @ 99.84% Paid Accrued Interest of $0.61	10,000.00	9,984.38	9,984.38	
August 26, 2021 August 31, 2021	Purchase 40,000.00 Par Value of United States Treas Nts Note 8/31/2026 @ 99.56%	40,000.00	39,825.00	39,825.00	
September 27, 2021 September 30, 2021	Purchase 35,000.00 Par Value of US Treasury .875% 30 Sep 2026 @ 99.43%	35,000.00	34,800.97	34,800.97	
September 30, 2021 October 4, 2021	Purchase 5,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 97.46% Paid Accrued Interest of $8.49	5,000.00	4,873.05	4,873.05	
October 5, 2021 October 6, 2021	Purchase 70,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 97.81% Paid Accrued Interest of $197.83	70,000.00	68,468.75	68,468.75	
October 5, 2021 October 6, 2021	Purchase 45,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 97.81% Paid Accrued Interest of $127.17	45,000.00	44,015.63	44,015.63	
October 26, 2021 October 28, 2021	Purchase 25,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 98.54% Paid Accrued Interest of $16.83	25,000.00	24,633.79	24,633.79	
October 22, 2021 November 1, 2021	Purchase 30,000.00 Par Value of Wi Treasury Sec 1.125% 31 Oct 2026 @ 99.44% Paid Accrued Interest of $0.93	30,000.00	29,832.58	29,832.58	
October 26, 2021 November 1, 2021	Purchase 100,000.00 Par Value of Wi Treasury Sec 0.375% 31 Oct 2023 @ 99.79% Paid Accrued Interest of $1.04	100,000.00	99,793.00	99,793.00	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
October 28, 2021 November 1, 2021	Purchase 85,000.00 Par Value of Wi Treasury Sec 1.125% 31 Oct 2026 @ 99.75% Paid Accrued Interest of $2.64	85,000.00	84,787.50	84,787.50	
October 28, 2021 November 1, 2021	Purchase 65,000.00 Par Value of Wi Treasury Sec 1.125% 31 Oct 2026 @ 99.75% Paid Accrued Interest of $2.02	65,000.00	64,837.50	64,837.50	
October 29, 2021 November 1, 2021	Purchase 360,000.00 Par Value of Wi Treasury Sec 0.375% 31 Oct 2023 @ 99.77% Paid Accrued Interest of $3.73	360,000.00	359,170.31	359,170.31	
November 5, 2021 November 9, 2021	Purchase 35,000.00 Par Value of United States Treasury Note/Bond 1.125% 31 Oct 2026 @ 100.32% Paid Accrued Interest of $9.79	35,000.00	35,113.48	35,113.48	
November 10, 2021 November 15, 2021	Purchase 35,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 1.375% NTS 15 Nov 2031 USD 'F-2031' @ 98.72%	35,000.00	34,551.56	34,551.56	
November 10, 2021 November 15, 2021	Purchase 45,000.00 Par Value of UNITED STATES OF AMER TREAS BONDS 0% BDS 15 Nov 2051 USD1000 'BONDS 11/51' @ 99.12%	45,000.00	44,605.53	44,605.53	
November 10, 2021 November 15, 2021	Purchase 35,000.00 Par Value of UNITED STATES OF AMER TREAS BONDS 0% BDS 15 Nov 2051 USD1000 'BONDS 11/51' @ 99.12%	35,000.00	34,693.19	34,693.19	
November 12, 2021 November 15, 2021	Purchase 20,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 99.25%	20,000.00	19,850.00	19,850.00	
November 12, 2021 November 15, 2021	Purchase 35,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 99.00%	35,000.00	34,650.00	34,650.00	
November 15, 2021 November 16, 2021	Purchase 45,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 98.31% Paid Accrued Interest of $2.33	45,000.00	44,240.63	44,240.63	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
November 16, 2021 November 17, 2021	Purchase 45,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 97.41% Paid Accrued Interest of $4.66	45,000.00	43,832.81	43,832.81	
November 17, 2021 November 18, 2021	Purchase 35,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 97.00% Paid Accrued Interest of $5.44	35,000.00	33,950.00	33,950.00	
November 17, 2021 November 18, 2021	Purchase 40,000.00 Par Value of United States Treasury Note/Bond 1.125% 31 Oct 2026 @ 99.32% Paid Accrued Interest of $22.38	40,000.00	39,728.12	39,728.12	
November 17, 2021 November 18, 2021	Purchase 55,000.00 Par Value of United States Treasury Note/Bond .375% 31 Oct 2023 @ 99.75% Paid Accrued Interest of $10.26	55,000.00	54,862.50	54,862.50	
November 30, 2021 December 1, 2021	Purchase 21,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 99.36% Paid Accrued Interest of $12.76	21,000.00	20,864.65	20,864.65	
December 3, 2021 December 6, 2021	Purchase 45,000.00 Par Value of Wi Treasury Sec 1.125% 30 Nov 2026 @ 100.75% Paid Accrued Interest of $9.27	45,000.00	45,337.50	45,337.50	
December 7, 2021 December 8, 2021	Purchase 45,000.00 Par Value of Wi Treasury Sec 1.125% 30 Nov 2026 @ 100.75% Paid Accrued Interest of $12.36	45,000.00	45,337.50	45,337.50	
December 29, 2021 December 31, 2021	Purchase 50,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 31 Dec 2026 Usd 'Ah-2026' @ 100.00%	50,000.00	50,000.00	50,000.00	
December 29, 2021 December 31, 2021	Purchase 40,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 31 Dec 2026 Usd 'Ah-2026' @ 100.00%	40,000.00	40,000.00	40,000.00	
December 29, 2021 December 31, 2021	Purchase 35,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 31 Dec 2026 Usd 'Ah-2026' @ 100.00%	35,000.00	35,000.00	35,000.00	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
December 29, 2021 December 31, 2021	Purchase 45,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 31 Dec 2026 Usd 'Ah-2026' @ 100.00%	45,000.00	45,000.00	45,000.00	
January 3, 2022 January 4, 2022	Purchase 35,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 98.00% Paid Accrued Interest of $66.47	35,000.00	34,300.00	34,300.00	
January 3, 2022 January 4, 2022	Purchase 11,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 97.08% Paid Accrued Interest of $28.49	11,000.00	10,678.59	10,678.59	
January 4, 2022 January 5, 2022	Purchase 40,000.00 Par Value of United States Treasury Note/Bond 1.25% 31 Dec 2026 @ 100.00% Paid Accrued Interest of $6.91	40,000.00	40,000.00	40,000.00	
January 27, 2022 January 28, 2022	Purchase 47,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 97.35% Paid Accrued Interest of $192.15	47,000.00	45,755.08	45,755.08	
January 20, 2022 January 31, 2022	Purchase 50,000.00 Par Value of United States Treasury Note/Bond 1.5% 31 Jan 2027 @ 99.39%	50,000.00	49,694.10	49,694.10	
January 26, 2022 January 31, 2022	Purchase 140,000.00 Par Value of United States Treasury Note/Bond 1.5% 31 Jan 2027 @ 99.63%	140,000.00	139,475.00	139,475.00	
February 8, 2022 February 9, 2022	Purchase 142,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 94.82% Paid Accrued Interest of $674.70	142,000.00	134,647.04	134,647.04	
February 11, 2022 February 15, 2022	Purchase 75,000.00 Par Value of WI Treasury Sec 1.75% 15 Feb 2032 @ 98.75%	75,000.00	74,062.50	74,062.50	
February 15, 2022 February 16, 2022	Purchase 40,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 98.00% Paid Accrued Interest of $2.49	40,000.00	39,200.00	39,200.00	
February 24, 2022 February 28, 2022	Purchase 45,000.00 Par Value of US Treasury 1.75% 28 Feb 2027 @ 100.00%	45,000.00	45,000.00	45,000.00	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
February 24, 2022 February 28, 2022	Purchase 45,000.00 Par Value of US Treasury 1.75% 28 Feb 2027 @ 100.00%	45,000.00	45,000.00	45,000.00	
February 28, 2022 March 1, 2022	Purchase 31,000.00 Par Value of WI Treasury Sec 1.75% 15 Feb 2032 @ 100.38% Paid Accrued Interest of $22.48	31,000.00	31,116.25	31,116.25	
March 8, 2022 March 9, 2022	Purchase 120,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 99.81% Paid Accrued Interest of $44.02	120,000.00	119,775.00	119,775.00	
March 9, 2022 March 10, 2022	Purchase 50,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 99.75% Paid Accrued Interest of $20.38	50,000.00	49,875.00	49,875.00	
March 10, 2022 March 11, 2022	Purchase 65,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 99.75% Paid Accrued Interest of $29.14	65,000.00	64,837.50	64,837.50	
March 15, 2022 March 17, 2022	Purchase 13,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 95.04% Paid Accrued Interest of $24.24	13,000.00	12,355.08	12,355.08	
March 22, 2022 March 23, 2022	Purchase 10,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 92.54% Paid Accrued Interest of $22.38	10,000.00	9,254.29	9,254.29	
March 23, 2022 March 24, 2022	Purchase 450,000.00 Par Value of United States Treasury Bill Zero 08 Sep 2022 @ 99.61%	450,000.00	448,260.15	448,260.15	
March 24, 2022 March 25, 2022	Purchase 450,000.00 Par Value of United States Treasury Bill Zero 01 Sep 2022 @ 99.64%	450,000.00	448,378.00	448,378.00	
March 25, 2022 March 28, 2022	Purchase 195,000.00 Par Value of United States Treasury Note/Bond 1.75% 15 Mar 2025 @ 97.93% Paid Accrued Interest of $120.55	195,000.00	190,962.89	190,962.89	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 25, 2022 March 29, 2022	Purchase 10,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 92.89% Paid Accrued Interest of $26.10	10,000.00	9,288.68	9,288.68	
March 28, 2022 March 29, 2022	Purchase 275,000.00 Par Value of United States Treasury Bill Zero 22 Sep 2022 @ 99.53%	275,000.00	273,694.56	273,694.56	
March 29, 2022 March 31, 2022	Purchase 85,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 Mar 2027 @ 99.75%	85,000.00	84,787.50	84,787.50	
March 30, 2022 March 31, 2022	Purchase 30,000.00 Par Value of United States Treasury Note/Bond 1.75% 15 Mar 2025 @ 97.88% Paid Accrued Interest of $22.83	30,000.00	29,362.77	29,362.77	
March 31, 2022 April 1, 2022	Purchase 48,000.00 Par Value of United States Treasury Note/Bond 1.75% 15 Mar 2025 @ 97.91% Paid Accrued Interest of $38.80	48,000.00	46,997.22	46,997.22	
March 31, 2022 April 1, 2022	Purchase 28,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 Feb 2042 @ 96.45% Paid Accrued Interest of $82.67	28,000.00	27,006.88	27,006.88	
April 1, 2022 April 4, 2022	Purchase 280,000.00 Par Value of United States Treasury Bill Zero 06 Oct 2022 @ 99.46%	280,000.00	278,489.17	278,489.17	
April 5, 2022 April 6, 2022	Purchase 210,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 Mar 2027 @ 99.04% Paid Accrued Interest of $86.07	210,000.00	207,990.23	207,990.23	
April 12, 2022 April 18, 2022	Purchase 35,000.00 Par Value of Wi Treasury Sec 2.625% 15 Apr 2025 @ 100.01% Paid Accrued Interest of $7.53	35,000.00	35,001.80	35,001.80	
April 12, 2022 April 18, 2022	Purchase 35,000.00 Par Value of Wi Treasury Sec 2.625% 15 Apr 2025 @ 100.07% Paid Accrued Interest of $7.53	35,000.00	35,022.90	35,022.90	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
April 21, 2022 April 22, 2022	Purchase 385,000.00 Par Value of United States Treasury Note/Bond 2.625% 15 Apr 2025 @ 99.20% Paid Accrued Interest of $193.29	385,000.00	381,916.99	381,916.99	
April 21, 2022 April 22, 2022	Purchase 50,000.00 Par Value of United States Treasury Note/Bond 2.625% 15 Apr 2025 @ 99.29% Paid Accrued Interest of $25.10	50,000.00	49,647.22	49,647.22	
April 22, 2022 April 25, 2022	Purchase 55,000.00 Par Value of United States Treasury Note/Bond 2.625% 15 Apr 2025 @ 99.06% Paid Accrued Interest of $39.45	55,000.00	54,484.18	54,484.18	
April 22, 2022 April 25, 2022	Purchase 25,000.00 Par Value of United States Treasury Note/Bond 2.625% 15 Apr 2025 @ 99.11% Paid Accrued Interest of $17.93	25,000.00	24,776.29	24,776.29	
April 28, 2022 May 2, 2022	Purchase 25,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 30 Apr 2027 USD @ 99.63% Paid Accrued Interest of $3.74	25,000.00	24,906.25	24,906.25	
April 29, 2022 May 2, 2022	Purchase 110,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 30 Apr 2027 USD @ 99.17% Paid Accrued Interest of $16.44	110,000.00	109,087.09	109,087.09	
May 5, 2022 May 6, 2022	Purchase 190,000.00 Par Value of United States Treasury Note/Bond 2.625% 15 Apr 2025 @ 99.25% Paid Accrued Interest of $286.17	190,000.00	188,575.00	188,575.00	
May 11, 2022 May 16, 2022	Purchase 100,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 99.75% Paid Accrued Interest of $7.47	100,000.00	99,750.00	99,750.00	
May 11, 2022 May 16, 2022	Purchase 25,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 97.26% Paid Accrued Interest of $1.95	25,000.00	24,316.15	24,316.15	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 10, 2022 May 16, 2022	Purchase 235,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 99.81% Paid Accrued Interest of $17.56	235,000.00	234,547.83	234,547.83	
May 19, 2022 May 20, 2022	Purchase 35,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 81.80% Paid Accrued Interest of $9.51	35,000.00	28,630.62	28,630.62	
May 20, 2022 May 23, 2022	Purchase 355,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 99.95% Paid Accrued Interest of $212.23	355,000.00	354,833.59	354,833.59	
May 23, 2022 May 24, 2022	Purchase 20,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 81.56% Paid Accrued Interest of $9.78	20,000.00	16,312.36	16,312.36	
May 24, 2022 May 25, 2022	Purchase 25,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 83.10% Paid Accrued Interest of $13.59	25,000.00	20,774.93	20,774.93	
May 26, 2022 May 31, 2022	Purchase 75,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 31 May 2027 USD 'Z-2027' @ 99.50%	75,000.00	74,625.00	74,625.00	
May 31, 2022 June 1, 2022	Purchase 40,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 31 May 2027 USD 'Z-2027' @ 99.50% Paid Accrued Interest of $2.87	40,000.00	39,800.00	39,800.00	
May 31, 2022 June 1, 2022	Purchase 55,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 May 2024 @ 100.00% Paid Accrued Interest of $3.76	55,000.00	55,000.00	55,000.00	
June 2, 2022 June 3, 2022	Purchase 50,000.00 Par Value of United States Treasury Note/Bond 2.75% 30 Apr 2027 @ 99.16% Paid Accrued Interest of $127.04	50,000.00	49,580.08	49,580.08	
June 14, 2022 June 15, 2022	Purchase 25,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 76.45% Paid Accrued Interest of $42.12	25,000.00	19,112.28	19,112.28	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 29, 2022 June 30, 2022	Purchase 75,000.00 Par Value of United States Treasury Note/Bond 3% 30 Jun 2024 @ 99.75%	75,000.00	74,812.50	74,812.50	
Total Purchases			**$6,665,958.98**	**$6,665,958.98**	**$0.00**
Sales					
July 13, 2021 July 14, 2021	Sale 5,000.00 Par Value of United States Treasury Note/Bond .75% 30 Apr 2026 @ 99.82% Received Accrued Interest of $7.64	5,000.00	4,991.21	4,977.99	13.22
July 20, 2021 July 21, 2021	Sale 25,000.00 Par Value of United States Treasury Note/Bond .75% 30 Apr 2026 @ 100.46% Received Accrued Interest of $41.78	25,000.00	25,114.26	24,889.96	224.30
August 16, 2021 August 17, 2021	Sale 52,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2041 @ 101.11% Received Accrued Interest of $5.30	52,000.00	52,577.43	51,040.13	1,537.30
August 26, 2021 August 27, 2021	Sale 40,000.00 Par Value of United States Treasury Note/Bond .625% 31 Jul 2026 @ 99.02% Received Accrued Interest of $18.34	40,000.00	39,608.24	39,769.00	-160.76
September 22, 2021 September 23, 2021	Sale 5,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 May 2051 @ 112.25% Received Accrued Interest of $42.27	5,000.00	5,612.50	5,194.28	418.22
September 27, 2021 September 28, 2021	Sale 35,000.00 Par Value of United States Treasury Note/Bond .625% 31 Jul 2026 @ 98.37% Received Accrued Interest of $35.07	35,000.00	34,428.52	34,797.87	-369.35
October 5, 2021 October 6, 2021	Sale 65,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 May 2051 @ 106.28% Received Accrued Interest of $604.08	65,000.00	69,082.02	67,525.71	1,556.31
October 5, 2021 October 6, 2021	Sale 42,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 May 2051 @ 106.28% Received Accrued Interest of $390.33	42,000.00	44,637.61	43,632.00	1,005.61

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
October 5, 2021 October 6, 2021	Sale 35,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 99.49% Received Accrued Interest of $5.05	35,000.00	34,822.27	34,818.11	4.16
October 22, 2021 October 25, 2021	Sale 35,000.00 Par Value of United States Treasury Note/Bond .625% 31 Jul 2026 @ 97.31% Received Accrued Interest of $51.12	35,000.00	34,059.38	34,797.87	-738.49
October 26, 2021 October 27, 2021	Sale 115,000.00 Par Value of United States Treasury Note/Bond .125% 31 Jul 2023 @ 99.50% Received Accrued Interest of $34.37	115,000.00	114,425.00	114,791.35	-366.35
October 28, 2021 October 29, 2021	Sale 85,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 98.61% Received Accrued Interest of $59.25	85,000.00	83,821.29	84,434.49	-613.20
October 28, 2021 October 29, 2021	Sale 65,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 98.62% Received Accrued Interest of $45.31	65,000.00	64,101.17	64,567.55	-466.38
November 10, 2021 November 12, 2021	Sale 45,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 101.94% Received Accrued Interest of $217.66	45,000.00	45,871.88	44,971.46	900.42
November 10, 2021 November 12, 2021	Sale 35,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 101.94% Received Accrued Interest of $169.29	35,000.00	35,678.13	34,977.81	700.32
November 10, 2021 November 12, 2021	Sale 35,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 97.77% Received Accrued Interest of $105.81	35,000.00	34,218.84	34,277.55	-58.71
November 12, 2021 November 15, 2021	Sale 20,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 98.30% Received Accrued Interest of $62.50	20,000.00	19,660.94	19,587.17	73.77
November 12, 2021 November 15, 2021	Sale 35,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 101.79% Received Accrued Interest of $175.00	35,000.00	35,626.17	34,977.80	648.37

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
November 15, 2021 November 16, 2021	Sale 45,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 101.09% Received Accrued Interest of $227.45	45,000.00	45,492.46	44,971.46	521.00
November 16, 2021 November 17, 2021	Sale 45,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 100.18% Received Accrued Interest of $229.89	45,000.00	45,079.22	44,971.47	107.75
November 17, 2021 November 18, 2021	Sale 40,000.00 Par Value of United States Treasury Note/Bond .75% 31 Aug 2026 @ 97.67% Received Accrued Interest of $65.47	40,000.00	39,068.11	39,858.22	-790.11
November 17, 2021 November 18, 2021	Sale 60,000.00 Par Value of United States Treasury Note/Bond .125% 31 Aug 2023 @ 99.39% Received Accrued Interest of $16.37	60,000.00	59,632.03	59,862.69	-230.66
November 17, 2021 November 18, 2021	Sale 35,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 99.76% Received Accrued Interest of $180.71	35,000.00	34,915.23	34,977.80	-62.57
November 30, 2021 December 1, 2021	Sale 14,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 101.52% Received Accrued Interest of $11.60	14,000.00	14,212.19	13,757.66	454.53
December 3, 2021 December 6, 2021	Sale 45,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 99.00% Received Accrued Interest of $72.48	45,000.00	44,551.75	44,700.61	-148.86
December 7, 2021 December 8, 2021	Sale 45,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 98.99% Received Accrued Interest of $74.64	45,000.00	44,546.48	44,700.62	-154.14
December 29, 2021 December 30, 2021	Sale 50,000.00 Par Value of Wi Treasury Sec 1.125% 30 Nov 2026 @ 100.07% Received Accrued Interest of $51.51	50,000.00	50,033.20	49,996.87	36.33
December 29, 2021 December 30, 2021	Sale 40,000.00 Par Value of Wi Treasury Sec 1.125% 30 Nov 2026 @ 100.07% Received Accrued Interest of $41.21	40,000.00	40,026.56	39,997.49	29.07

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
December 29, 2021 December 30, 2021	Sale 35,000.00 Par Value of United States Treasury Note/Bond 1.25% 30 Nov 2026 @ 100.07% Received Accrued Interest of $36.06	35,000.00	35,023.24	34,997.81	25.43
December 29, 2021 December 30, 2021	Sale 50,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 98.34% Received Accrued Interest of $109.38	50,000.00	49,167.96	49,667.34	-499.38
January 4, 2022 January 5, 2022	Sale 40,000.00 Par Value of United States Treasury Note/Bond 1.25% 30 Nov 2026 @ 100.04% Received Accrued Interest of $49.45	40,000.00	40,017.19	39,997.49	19.70
January 19, 2022 January 20, 2022	Sale 25,000.00 Par Value of United States Treasury Note/Bond 1.125% 31 Oct 2026 @ 97.62% Received Accrued Interest of $62.93	25,000.00	24,405.28	24,957.20	-551.92
January 20, 2022 January 21, 2022	Sale 50,000.00 Par Value of United States Treasury Note/Bond 1.25% 30 Nov 2026 @ 98.32% Received Accrued Interest of $89.29	50,000.00	49,160.15	49,996.87	-836.72
January 24, 2022 January 25, 2022	Sale 10,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 96.86% Received Accrued Interest of $26.97	10,000.00	9,686.33	9,868.93	-182.60
January 26, 2022 January 27, 2022	Sale 145,000.00 Par Value of United States Treasury Note/Bond 1.25% 30 Nov 2026 @ 98.54% Received Accrued Interest of $288.80	145,000.00	142,881.65	144,990.93	-2,109.28
January 27, 2022 January 28, 2022	Sale 35,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 95.23% Received Accrued Interest of $134.15	35,000.00	33,332.03	34,455.85	-1,123.82
February 8, 2022 February 9, 2022	Sale 108,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 91.50% Received Accrued Interest of $481.08	108,000.00	98,820.00	106,234.79	-7,414.79
February 11, 2022 February 14, 2022	Sale 80,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 94.34% Received Accrued Interest of $276.52	80,000.00	75,468.75	78,733.89	-3,265.14

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
February 11, 2022 February 14, 2022	Sale 15,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 94.05% Received Accrued Interest of $51.85	15,000.00	14,107.61	14,762.60	-654.99
February 15, 2022 February 16, 2022	Sale 40,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 89.72% Received Accrued Interest of $192.68	40,000.00	35,887.50	39,314.59	-3,427.09
February 18, 2022 February 22, 2022	Sale 5,000.00 Par Value of WI Treasury Sec 1.75% 15 Feb 2032 @ 99.54% Received Accrued Interest of $1.81	5,000.00	4,976.96	4,991.83	-14.87
February 24, 2022 February 25, 2022	Sale 45,000.00 Par Value of United States Treasury Note/Bond 1.5% 31 Jan 2027 @ 98.20% Received Accrued Interest of $46.62	45,000.00	44,187.89	44,790.03	-602.14
February 24, 2022 February 25, 2022	Sale 45,000.00 Par Value of United States Treasury Note/Bond 1.5% 31 Jan 2027 @ 98.20% Received Accrued Interest of $46.62	45,000.00	44,187.89	44,790.03	-602.14
March 1, 2022 March 2, 2022	Sale 85,000.00 Par Value of United States Treasury Note/Bond 1.875% 28 Feb 2027 @ 101.10% Received Accrued Interest of $8.66	85,000.00	85,936.33	85,073.46	862.87
March 1, 2022 March 2, 2022	Sale 50,000.00 Par Value of United States Treasury Note/Bond 1.25% 31 Dec 2026 @ 98.50% Received Accrued Interest of $105.32	50,000.00	49,250.00	49,872.55	-622.55
March 2, 2022 March 3, 2022	Sale 10,000.00 Par Value of WI Treasury Sec 1.75% 15 Feb 2032 @ 99.89% Received Accrued Interest of $8.29	10,000.00	9,989.06	10,009.08	-20.02
March 9, 2022 March 10, 2022	Sale 55,000.00 Par Value of United States Treasury Note/Bond .75% 31 Dec 2023 @ 98.46% Received Accrued Interest of $78.63	55,000.00	54,151.36	54,949.99	-798.63
March 9, 2022 March 10, 2022	Sale 13,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 93.64% Received Accrued Interest of $82.60	13,000.00	12,173.28	12,608.49	-435.21

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 10, 2022 March 11, 2022	Sale 10,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 88.66% Received Accrued Interest of $60.08	10,000.00	8,866.02	9,828.65	-962.63
March 10, 2022 March 11, 2022	Sale 70,000.00 Par Value of United States Treasury Note/Bond .875% 31 Jan 2024 @ 98.62% Received Accrued Interest of $65.99	70,000.00	69,032.03	69,647.54	-615.51
March 17, 2022 March 18, 2022	Sale 105,000.00 Par Value of United States Treasury Bill Zero 21 Jul 2022 @ 99.80%	105,000.00	104,788.54	104,817.87	-29.33
March 17, 2022 March 18, 2022	Sale 910,000.00 Par Value of United States Treasury Bill Zero 14 Jul 2022 @ 99.82%	910,000.00	908,392.28	908,750.95	-358.67
March 17, 2022 March 18, 2022	Sale 150,000.00 Par Value of United States Treasury Bill Zero 07 Jul 2022 @ 99.84%	150,000.00	149,765.97	149,792.04	-26.07
March 29, 2022 March 30, 2022	Sale 90,000.00 Par Value of United States Treasury Note/Bond 1.875% 28 Feb 2027 @ 96.87% Received Accrued Interest of $137.57	90,000.00	87,183.98	89,444.86	-2,260.88
March 30, 2022 March 31, 2022	Sale 70,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.53% Received Accrued Interest of $88.45	70,000.00	68,971.88	69,854.58	-882.70
March 30, 2022 March 31, 2022	Sale 5,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 95.24% Received Accrued Interest of $13.67	5,000.00	4,761.92	4,872.71	-110.79
March 31, 2022 April 1, 2022	Sale 72,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.56% Received Accrued Interest of $93.91	72,000.00	70,965.00	71,850.42	-885.42
April 5, 2022 April 6, 2022	Sale 115,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 94.07% Received Accrued Interest of $297.82	115,000.00	108,180.86	109,820.83	-1,639.97

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
April 12, 2022 April 13, 2022	Sale 55,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.41% Received Accrued Interest of $98.64	55,000.00	54,123.44	54,885.74	-762.30
April 12, 2022 April 13, 2022	Sale 55,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.45% Received Accrued Interest of $98.64	55,000.00	54,144.92	54,885.74	-740.82
April 19, 2022 April 20, 2022	Sale 10,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 91.05% Received Accrued Interest of $33.15	10,000.00	9,105.47	9,420.85	-315.38
April 21, 2022 April 22, 2022	Sale 80,000.00 Par Value of United States Treasury Note/Bond .875% 31 Jan 2024 @ 96.97% Received Accrued Interest of $156.63	80,000.00	77,575.00	79,597.18	-2,022.18
April 21, 2022 April 22, 2022	Sale 10,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 91.29% Received Accrued Interest of $34.19	10,000.00	9,129.29	9,420.85	-291.56
April 22, 2022 April 25, 2022	Sale 90,000.00 Par Value of United States Treasury Note/Bond .875% 31 Jan 2024 @ 96.81% Received Accrued Interest of $182.74	90,000.00	87,131.25	89,546.83	-2,415.58
April 22, 2022 April 25, 2022	Sale 45,000.00 Par Value of United States Treasury Note/Bond .875% 31 Jan 2024 @ 96.83% Received Accrued Interest of $91.37	45,000.00	43,572.65	44,773.41	-1,200.76
April 28, 2022 April 29, 2022	Sale 25,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 Mar 2027 @ 98.46% Received Accrued Interest of $49.52	25,000.00	24,616.21	24,833.14	-216.93
May 5, 2022 May 6, 2022	Sale 200,000.00 Par Value of United States Treasury Note/Bond 1.75% 15 Mar 2025 @ 96.86% Received Accrued Interest of $494.57	200,000.00	193,726.56	195,923.19	-2,196.63

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
May 10, 2022 May 11, 2022	Sale 25,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 83.30% Received Accrued Interest of $132.08	25,000.00	20,824.22	24,275.03	-3,450.81
May 10, 2022 May 11, 2022	Sale 385,000.00 Par Value of United States Treasury Note/Bond 2.625% 15 Apr 2025 @ 99.55% Received Accrued Interest of $717.93	385,000.00	383,270.51	383,180.53	89.98
May 10, 2022 May 11, 2022	Sale 240,000.00 Par Value of United States Treasury Note/Bond 2.625% 15 Apr 2025 @ 99.50% Received Accrued Interest of $447.54	240,000.00	238,800.00	238,865.81	-65.81
May 11, 2022 May 12, 2022	Sale 105,000.00 Par Value of United States Treasury Note/Bond 1.75% 15 Mar 2025 @ 97.06% Received Accrued Interest of $289.61	105,000.00	101,915.62	102,859.66	-944.04
May 11, 2022 May 12, 2022	Sale 30,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 84.66% Received Accrued Interest of $160.36	30,000.00	25,396.87	29,130.04	-3,733.17
May 17, 2022 May 18, 2022	Sale 15,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 94.54% Received Accrued Interest of $3.52	15,000.00	14,180.27	14,508.10	-327.83
May 17, 2022 May 18, 2022	Sale 5,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 Feb 2042 @ 85.75% Received Accrued Interest of $30.18	5,000.00	4,287.50	4,567.24	-279.74
May 19, 2022 May 20, 2022	Sale 35,000.00 Par Value of United States Treasury Note/Bond 2.25% 15 May 2041 @ 85.72% Received Accrued Interest of $10.70	35,000.00	30,001.56	37,242.68	-7,241.12
May 20, 2022 May 23, 2022	Sale 365,000.00 Par Value of United States Treasury Note/Bond 2.625% 15 Apr 2025 @ 99.60% Received Accrued Interest of $994.78	365,000.00	363,524.60	363,275.06	249.54

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
May 23, 2022 May 24, 2022	Sale 20,000.00 Par Value of United States Treasury Note/Bond 2.25% 15 May 2041 @ 85.47% Received Accrued Interest of $11.01	20,000.00	17,093.75	21,281.53	-4,187.78
May 24, 2022 May 25, 2022	Sale 25,000.00 Par Value of United States Treasury Note/Bond 2.25% 15 May 2041 @ 87.00% Received Accrued Interest of $15.29	25,000.00	21,750.00	26,601.91	-4,851.91
May 26, 2022 May 27, 2022	Sale 75,000.00 Par Value of United States Treasury Note/Bond 2.75% 30 Apr 2027 @ 100.05% Received Accrued Interest of $151.33	75,000.00	75,038.08	74,487.67	550.41
May 31, 2022 June 1, 2022	Sale 45,000.00 Par Value of United States Treasury Note/Bond 1.875% 28 Feb 2027 @ 96.16% Received Accrued Interest of $213.23	45,000.00	43,273.83	44,722.43	-1,448.60
May 31, 2022 June 1, 2022	Sale 55,000.00 Par Value of United States Treasury Note/Bond 2.5% 30 Apr 2024 @ 100.05% Received Accrued Interest of $119.57	55,000.00	55,030.07	54,879.81	150.26
June 2, 2022 June 3, 2022	Sale 55,000.00 Par Value of United States Treasury Note/Bond 1.875% 28 Feb 2027 @ 95.34% Received Accrued Interest of $266.22	55,000.00	52,439.06	54,660.75	-2,221.69
June 3, 2022 June 6, 2022	Sale 5,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 May 2032 @ 99.30% Received Accrued Interest of $8.59	5,000.00	4,964.85	5,007.10	-42.25
June 13, 2022 June 14, 2022	Sale 55,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 31 May 2027 USD 'Z-2027' @ 96.34% Received Accrued Interest of $55.23	55,000.00	52,984.76	54,680.26	-1,695.50
June 14, 2022 June 15, 2022	Sale 98,000.00 Par Value of United States Treasury Bill Zero 01 Sep 2022 @ 99.64%	98,000.00	97,645.40	97,658.74	-13.34
June 14, 2022 June 15, 2022	Sale 670,000.00 Par Value of United States Treasury Bill Zero 08 Sep 2022 @ 99.62%	670,000.00	667,423.01	667,575.02	-152.01

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 14, 2022 June 15, 2022	Sale 25,000.00 Par Value of United States Treasury Note/Bond 2.25% 15 May 2041 @ 80.25% Received Accrued Interest of $47.38	25,000.00	20,062.51	26,601.91	-6,539.40
June 29, 2022 June 30, 2022	Sale 80,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 May 2024 @ 98.80% Received Accrued Interest of $163.93	80,000.00	79,043.75	79,725.28	-681.53
Total Sales			**$6,611,688.04**	**$6,684,640.68**	**-$72,952.64**
Total Citadel Securities LLC 8430			**$13,277,647.02**	**$13,350,599.66**	**-$72,952.64**
Citigroup Global Markets Inc 0274					
Purchases					
June 30, 2021 July 2, 2021	Purchase 25,000.00 Par Value of Imperial Brands Finance PLC 3.125% 26 Jul 2024 @ 105.37% Paid Accrued Interest of $338.54	25,000.00	26,342.25	26,342.25	
May 6, 2021 July 14, 2021	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.6835937 %	200,000.00	201,367.19	201,367.19	
May 10, 2021 July 14, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.6796875 %	100,000.00	103,679.69	103,679.69	
May 18, 2021 July 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.1054687 %	75,000.00	77,329.10	77,329.10	
May 19, 2021 July 14, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.3398437 %	100,000.00	100,339.84	100,339.84	
May 6, 2021 July 14, 2021	Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.6835937 %	200,000.00	201,367.19	201,367.19	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 10, 2021 July 14, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.6796875 %	100,000.00	103,679.69	103,679.69	
May 18, 2021 July 14, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.1054687 %	75,000.00	77,329.10	77,329.10	
May 19, 2021 July 14, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.3398437 %	100,000.00	100,339.84	100,339.84	
May 6, 2021 July 14, 2021	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.6835937 %	200,000.00	201,367.19	201,367.19	
May 19, 2021 July 14, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.3398437 %	100,000.00	100,339.84	100,339.84	
May 10, 2021 July 14, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.6796875 %	100,000.00	103,679.69	103,679.69	
May 18, 2021 July 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.1054687 %	75,000.00	77,329.10	77,329.10	
July 14, 2021 July 15, 2021	Purchase 800,000.00 Par Value of United States Treasury Bill Zero 13 Jan 2022 @ 99.97%	800,000.00	799,797.78	799,797.78	
May 18, 2021 July 19, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @102.9648437 %	75,000.00	77,223.63	77,223.63	
May 18, 2021 July 19, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 7/15/36 @100.8125 %	100,000.00	100,812.50	100,812.50	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 18, 2021 July 19, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @102.9648437 %	75,000.00	77,223.63	77,223.63	
May 18, 2021 July 19, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @102.9648437 %	75,000.00	77,223.63	77,223.63	
June 1, 2021 July 21, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.359375 %	75,000.00	77,519.53	77,519.53	
June 1, 2021 July 21, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.359375 %	75,000.00	77,519.53	77,519.53	
June 1, 2021 July 21, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.359375 %	75,000.00	77,519.53	77,519.53	
July 22, 2021 August 2, 2021	Purchase 40,000.00 Par Value of WI Treasury Sec. 0.625% 31 Jul 2026 @ 99.51% Paid Accrued Interest of $1.36	40,000.00	39,804.73	39,804.73	
July 22, 2021 August 2, 2021	Purchase 20,000.00 Par Value of United States Treasury Note/Bond .125% 31 Jul 2023 @ 99.82% Paid Accrued Interest of $0.14	20,000.00	19,964.54	19,964.54	
June 9, 2021 August 12, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.3242187 %	100,000.00	103,324.22	103,324.22	
June 10, 2021 August 12, 2021	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.96875 %	200,000.00	201,937.50	201,937.50	
June 14, 2021 August 12, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.703125 %	100,000.00	100,703.13	100,703.13	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 14, 2021 August 12, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.1210937 %	50,000.00	51,560.55	51,560.55	
June 21, 2021 August 12, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @102.7382812 %	100,000.00	102,738.28	102,738.28	
June 21, 2021 August 12, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.328125 %	100,000.00	100,328.13	100,328.13	
June 10, 2021 August 12, 2021	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.96875 %	200,000.00	201,937.50	201,937.50	
June 14, 2021 August 12, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.703125 %	100,000.00	100,703.13	100,703.13	
June 21, 2021 August 12, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.328125 %	100,000.00	100,328.13	100,328.13	
June 9, 2021 August 12, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.3242187 %	100,000.00	103,324.22	103,324.22	
June 14, 2021 August 12, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.1210937 %	50,000.00	51,560.55	51,560.55	
June 21, 2021 August 12, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @102.7382812 %	100,000.00	102,738.28	102,738.28	
June 9, 2021 August 12, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.3242187 %	100,000.00	103,324.22	103,324.22	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 14, 2021 August 12, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.1210937 %	50,000.00	51,560.55	51,560.55	
June 21, 2021 August 12, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @102.7382812 %	100,000.00	102,738.28	102,738.28	
June 10, 2021 August 12, 2021	Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.96875 %	200,000.00	201,937.50	201,937.50	
June 14, 2021 August 12, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.703125 %	100,000.00	100,703.13	100,703.13	
June 21, 2021 August 12, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.328125 %	100,000.00	100,328.13	100,328.13	
August 12, 2021 August 13, 2021	Purchase 430,000.00 Par Value of United States Treas Bills Dtd05 Aug 2021 03 Feb 2022 @ 99.98%	430,000.00	429,906.48	429,906.48	
June 22, 2021 August 17, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of Umbs Tba 15yr Mpt 1.500% 8/15/2036 @100.6171875 %	100,000.00	100,617.19	100,617.19	
June 21, 2021 August 17, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 8/15/36 @102.59375 %	75,000.00	76,945.31	76,945.31	
June 9, 2021 August 19, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.265625 %	75,000.00	77,449.22	77,449.22	
June 9, 2021 August 19, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.265625 %	75,000.00	77,449.22	77,449.22	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 9, 2021 August 19, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.265625 %	75,000.00	77,449.22	77,449.22	
August 26, 2021 August 30, 2021	Purchase 40,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 98.98% Paid Accrued Interest of $20.38	40,000.00	39,593.75	39,593.75	
August 19, 2021 August 31, 2021	Purchase 180,000.00 Par Value of WI Treasury .125% 31 Aug 2023 @ 99.80%	180,000.00	179,634.32	179,634.32	
August 19, 2021 August 31, 2021	Purchase 95,000.00 Par Value of WI Treasury .125% 31 Aug 2023 @ 99.78%	95,000.00	94,789.77	94,789.77	
August 19, 2021 August 31, 2021	Purchase 95,000.00 Par Value of WI Treasury .125% 31 Aug 2023 @ 99.80%	95,000.00	94,807.00	94,807.00	
September 9, 2021 September 13, 2021	Purchase 25,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 102.32% Paid Accrued Interest of $39.40	25,000.00	25,581.06	25,581.06	
July 12, 2021 September 14, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.2578125 %	125,000.00	129,072.27	129,072.27	
July 19, 2021 September 14, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.7148437 %	50,000.00	51,857.42	51,857.42	
July 21, 2021 September 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.5429687 %	75,000.00	77,657.23	77,657.23	
July 12, 2021 September 14, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.2578125 %	125,000.00	129,072.27	129,072.27	
July 19, 2021 September 14, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.7148437 %	50,000.00	51,857.42	51,857.42	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
July 21, 2021 September 14, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.5429687 %	75,000.00	77,657.23	77,657.23	
July 12, 2021 September 14, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.2578125 %	125,000.00	129,072.27	129,072.27	
July 14, 2021 September 14, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @101.0820312 %	175,000.00	176,893.55	176,893.55	
July 19, 2021 September 14, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.7148437 %	50,000.00	51,857.42	51,857.42	
July 21, 2021 September 14, 2021	Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @101.3164062 %	225,000.00	227,961.91	227,961.91	
July 21, 2021 September 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.5429687 %	75,000.00	77,657.23	77,657.23	
July 26, 2021 September 21, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.53125 %	75,000.00	77,648.44	77,648.44	
July 27, 2021 September 21, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.5351562 %	75,000.00	77,651.37	77,651.37	
July 26, 2021 September 21, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.53125 %	75,000.00	77,648.44	77,648.44	
July 27, 2021 September 21, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.5351562 %	75,000.00	77,651.37	77,651.37	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
July 26, 2021 September 21, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.53125 %	75,000.00	77,648.44	77,648.44	
July 27, 2021 September 21, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.5351562 %	75,000.00	77,651.37	77,651.37	
September 22, 2021 September 24, 2021	Purchase 4,000.00 Par Value of Oracle Corp 3.95% 25 Mar 2051 @ 111.55% Paid Accrued Interest of $79.00	4,000.00	4,462.00	4,462.00	
September 22, 2021 September 24, 2021	Purchase 10,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 99.41% Paid Accrued Interest of $13.59	10,000.00	9,941.40	9,941.40	
September 23, 2021 September 27, 2021	Purchase 30,000.00 Par Value of Verizon Communications Inc 2.355% 15 Mar 2032 @ 100.07% Paid Accrued Interest of $13.74	30,000.00	30,019.50	30,019.50	
September 23, 2021 September 30, 2021	Purchase 190,000.00 Par Value of WI Treasure Sec .250% 30 Sep 2023 @ 99.95%	190,000.00	189,905.47	189,905.47	
September 23, 2021 September 30, 2021	Purchase 295,000.00 Par Value of WI Treasure Sec .250% 30 Sep 2023 @ 99.95%	295,000.00	294,838.54	294,838.54	
August 16, 2021 October 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2051 @101.2734375 %	150,000.00	151,910.16	151,910.16	
August 19, 2021 October 14, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2051 @103.6210937 %	100,000.00	103,621.09	103,621.09	
August 20, 2021 October 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2051 @103.5546875 %	75,000.00	77,666.02	77,666.02	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
August 20, 2021 October 19, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Oct 2036 @101.2539062 %	75,000.00	75,940.43	75,940.43	
October 14, 2021 October 19, 2021	Purchase 140,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 99.11% Paid Accrued Interest of $63.94	140,000.00	138,753.13	138,753.13	
August 20, 2021 October 19, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2% 25 Apr 2035 @103.2734375 %	75,000.00	77,455.08	77,455.08	
August 20, 2021 October 19, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Oct 2036 @101.2539062 %	75,000.00	75,940.43	75,940.43	
October 18, 2021 October 19, 2021	Purchase 70,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 98.57% Paid Accrued Interest of $31.97	70,000.00	69,001.95	69,001.95	
August 20, 2021 October 19, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Oct 2036 @101.2539062 %	75,000.00	75,940.43	75,940.43	
August 20, 2021 October 21, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2051 @103.3515625 %	125,000.00	129,189.45	129,189.45	
August 20, 2021 October 21, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2051 @103.3515625 %	125,000.00	129,189.45	129,189.45	
August 27, 2021 October 21, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000%15 Oct 2051 @101.7070312 %	75,000.00	76,280.27	76,280.27	
August 20, 2021 October 21, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2051 @103.3515625 %	125,000.00	129,189.45	129,189.45	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
October 21, 2021 November 1, 2021	Purchase 90,000.00 Par Value of Wi Treasury Sec 1.125% 31 Oct 2026 @ 99.45% Paid Accrued Interest of $2.80	90,000.00	89,501.84	89,501.84	
October 21, 2021 November 1, 2021	Purchase 190,000.00 Par Value of Wi Treasury Sec 0.375% 31 Oct 2023 @ 99.81% Paid Accrued Interest of $1.97	190,000.00	189,639.69	189,639.69	
October 25, 2021 November 1, 2021	Purchase 75,000.00 Par Value of Wi Treasury Sec 1.125% 31 Oct 2026 @ 99.67% Paid Accrued Interest of $2.33	75,000.00	74,753.93	74,753.93	
October 27, 2021 November 3, 2021	Purchase 25,000.00 Par Value of Citigroup Inc 1.281% 03 Nov 2025 @ 100.00%	25,000.00	25,000.00	25,000.00	
September 7, 2021 November 10, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.3984375 %	50,000.00	51,699.22	51,699.22	
September 20, 2021 November 10, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.4765625 %	125,000.00	129,345.70	129,345.70	
September 7, 2021 November 10, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.3984375 %	50,000.00	51,699.22	51,699.22	
September 7, 2021 November 10, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.3984375 %	50,000.00	51,699.22	51,699.22	
September 20, 2021 November 10, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.4765625 %	125,000.00	129,345.70	129,345.70	
September 20, 2021 November 10, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.4765625 %	125,000.00	129,345.70	129,345.70	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
September 9, 2021 November 10, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @101.1367187 %	50,000.00	50,568.36	50,568.36	
September 20, 2021 November 10, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @100.9414062 %	100,000.00	100,941.41	100,941.41	
September 20, 2021 November 10, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @100.9570312 %	150,000.00	151,435.55	151,435.55	
September 15, 2021 November 16, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000%15 Nov 2036 @103.4296875 %	75,000.00	77,572.27	77,572.27	
September 24, 2021 November 18, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2051 @102.8164062 %	125,000.00	128,520.51	128,520.51	
September 24, 2021 November 18, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2051 @102.8164062 %	125,000.00	128,520.51	128,520.51	
September 27, 2021 November 18, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30yr Mpt 2.000%15 Nov 50 @101.1835937 %	50,000.00	50,591.80	50,591.80	
September 24, 2021 November 18, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2051 @102.8164062 %	125,000.00	128,520.51	128,520.51	
November 17, 2021 November 19, 2021	Purchase 70,000.00 Par Value of Nationwide Building Society Variable 3.766% 08 Mar 2024 @ 103.60% Paid Accrued Interest of $519.92	70,000.00	72,517.90	72,517.90	
November 19, 2021 November 23, 2021	Purchase 15,000.00 Par Value of Verizon Communications Inc 2.355% 15 Mar 2032 @ 98.55% Paid Accrued Interest of $61.82	15,000.00	14,781.75	14,781.75	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
November 19, 2021 November 30, 2021	Purchase 70,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 0% NTS 30 Nov 2023 USD 'BK-2023' @ 99.91%	70,000.00	69,937.33	69,937.33	
November 18, 2021 November 30, 2021	Purchase 70,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 0% NTS 30 Nov 2023 USD 'BK-2023' @ 99.92%	70,000.00	69,945.14	69,945.14	
November 18, 2021 November 30, 2021	Purchase 20,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 0% NTS 30 Nov 2023 USD 'BK-2023' @ 99.92%	20,000.00	19,984.49	19,984.49	
November 23, 2021 November 30, 2021	Purchase 75,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 0.5% NTS 30 Nov 2023 USD 'BK-2023' @ 99.75%	75,000.00	74,812.50	74,812.50	
November 30, 2021 December 1, 2021	Purchase 75,000.00 Par Value of United States Treasury Note/Bond .5% 30 Nov 2023 @ 99.89% Paid Accrued Interest of $1.03	75,000.00	74,915.04	74,915.04	
October 6, 2021 December 13, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.609375 %	50,000.00	51,304.69	51,304.69	
October 12, 2021 December 13, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.1875 %	50,000.00	51,093.75	51,093.75	
October 20, 2021 December 13, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.203125 %	50,000.00	51,101.56	51,101.56	
October 21, 2021 December 13, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.0195312 %	75,000.00	76,514.65	76,514.65	
October 6, 2021 December 13, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.609375 %	50,000.00	51,304.69	51,304.69	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
October 12, 2021 December 13, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.1875 %	50,000.00	51,093.75	51,093.75	
October 20, 2021 December 13, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.203125 %	50,000.00	51,101.56	51,101.56	
October 21, 2021 December 13, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.0195312 %	75,000.00	76,514.65	76,514.65	
October 6, 2021 December 13, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.609375 %	50,000.00	51,304.69	51,304.69	
October 12, 2021 December 13, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.1875 %	50,000.00	51,093.75	51,093.75	
October 20, 2021 December 13, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.203125 %	50,000.00	51,101.56	51,101.56	
October 21, 2021 December 13, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.0195312 %	75,000.00	76,514.65	76,514.65	
October 13, 2021 December 13, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2051 @99.578125 %	125,000.00	124,472.66	124,472.66	
October 18, 2021 December 13, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2051 @99.4296875 %	125,000.00	124,287.11	124,287.11	
December 14, 2021 December 16, 2021	Purchase 135,000.00 Par Value of United States Treasury Bill Zero 16 Jun 2022 @ 99.94%	135,000.00	134,917.42	134,917.42	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
October 25, 2021 December 20, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500%15 Dec 50 @102.3164062 %	75,000.00	76,737.30	76,737.30	
December 23, 2021 December 31, 2021	Purchase 80,000.00 Par Value of WI Treasury Sec 0.625% 31 Dec 2023 @ 100.01%	80,000.00	80,010.58	80,010.58	
December 23, 2021 December 31, 2021	Purchase 75,000.00 Par Value of WI Treasury Sec 0.625% 31 Dec 2023 @ 100.03%	75,000.00	75,019.58	75,019.58	
December 27, 2021 December 31, 2021	Purchase 60,000.00 Par Value of WI Treasury Sec 0.625% 31 Dec 2023 @ 99.96%	60,000.00	59,975.76	59,975.76	
January 3, 2022 January 4, 2022	Purchase 5,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 98.27% Paid Accrued Interest of $12.95	5,000.00	4,913.28	4,913.28	
January 3, 2022 January 4, 2022	Purchase 50,000.00 Par Value of United States Treasury Note/Bond .75% 31 Dec 2023 @ 99.95% Paid Accrued Interest of $4.14	50,000.00	49,976.57	49,976.57	
January 4, 2022 January 5, 2022	Purchase 25,000.00 Par Value of United States Treasury Note/Bond .75% 31 Dec 2023 @ 99.98% Paid Accrued Interest of $2.59	25,000.00	24,995.12	24,995.12	
January 5, 2022 January 6, 2022	Purchase 40,000.00 Par Value of United States Treasury Note/Bond .75% 31 Dec 2023 @ 99.90% Paid Accrued Interest of $4.97	40,000.00	39,960.94	39,960.94	
October 28, 2021 January 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.2070312 %	100,000.00	102,207.03	102,207.03	
November 3, 2021 January 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.2070312 %	50,000.00	51,103.52	51,103.52	
October 28, 2021 January 13, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.2070312 %	100,000.00	102,207.03	102,207.03	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
November 3, 2021 January 13, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.2070312 %	50,000.00	51,103.52	51,103.52	
October 27, 2021 January 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/52 @99.5351562 %	50,000.00	49,767.58	49,767.58	
November 1, 2021 January 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/52 @99.5664062 %	150,000.00	149,349.61	149,349.61	
October 28, 2021 January 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.2070312 %	100,000.00	102,207.03	102,207.03	
November 3, 2021 January 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.2070312 %	50,000.00	51,103.52	51,103.52	
November 4, 2021 January 20, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 1/15/51 @102.5703125 %	75,000.00	76,927.73	76,927.73	
November 4, 2021 January 20, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 1/15/51 @102.5507812 %	50,000.00	51,275.39	51,275.39	
November 4, 2021 January 20, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 1/15/51 @102.5703125 %	75,000.00	76,927.73	76,927.73	
November 4, 2021 January 20, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 1/15/51 @102.5507812 %	50,000.00	51,275.39	51,275.39	
November 4, 2021 January 20, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 1/15/52 @102.5703125 %	75,000.00	76,927.73	76,927.73	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
November 4, 2021 January 20, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 1/15/52 @102.5507812 %	50,000.00	51,275.39	51,275.39	
January 18, 2022 January 25, 2022	Purchase 25,000.00 Par Value of Citigroup Inc 3.057% 25 Jan 2033 @ 100.00%	25,000.00	25,000.00	25,000.00	
January 24, 2022 January 31, 2022	Purchase 85,000.00 Par Value of United States Treasury Note/Bond 1.5% 31 Jan 2027 @ 99.83%	85,000.00	84,859.56	84,859.56	
January 26, 2022 January 31, 2022	Purchase 180,000.00 Par Value of United States Treasury Note/Bond 1.5% 31 Jan 2027 @ 99.60%	180,000.00	179,282.81	179,282.81	
January 26, 2022 January 31, 2022	Purchase 130,000.00 Par Value of United States Treasury Note/Bond 1.5% 31 Jan 2027 @ 99.60%	130,000.00	129,482.03	129,482.03	
January 26, 2022 January 31, 2022	Purchase 85,000.00 Par Value of United States Treasury Note/Bond 1.5% 31 Jan 2027 @ 99.66%	85,000.00	84,707.81	84,707.81	
January 27, 2022 January 31, 2022	Purchase 5,000.00 Par Value of Citigroup Inc 3.057% 25 Jan 2033 @ 100.74% Paid Accrued Interest of $2.55	5,000.00	5,037.15	5,037.15	
February 4, 2022 February 8, 2022	Purchase 15,000.00 Par Value of Citigroup Inc Variable 2.561% 01 May 2032 @ 95.69% Paid Accrued Interest of $103.51	15,000.00	14,352.75	14,352.75	
December 10, 2021 February 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.8359375 %	100,000.00	101,835.94	101,835.94	
December 20, 2021 February 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @102.0820312 %	100,000.00	102,082.03	102,082.03	
December 20, 2021 February 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 2/15/48 @103.5820312 %	50,000.00	51,791.02	51,791.02	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
December 10, 2021 February 14, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.8359375 %	100,000.00	101,835.94	101,835.94	
December 20, 2021 February 14, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @102.0820312 %	100,000.00	102,082.03	102,082.03	
December 20, 2021 February 14, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 2/15/48 @103.5820312 %	50,000.00	51,791.02	51,791.02	
December 9, 2021 February 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/52 @99.390625 %	100,000.00	99,390.63	99,390.63	
December 13, 2021 February 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/52 @99.640625 %	100,000.00	99,640.63	99,640.63	
December 10, 2021 February 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @101.8359375 %	100,000.00	101,835.94	101,835.94	
December 20, 2021 February 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @102.0820312 %	100,000.00	102,082.03	102,082.03	
December 20, 2021 February 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 2/15/48 @103.5820312 %	50,000.00	51,791.02	51,791.02	
February 11, 2022 February 15, 2022	Purchase 5,000.00 Par Value of Shell International Finance BV 4% 10 May 2046 @ 106.83% Paid Accrued Interest of $52.78	5,000.00	5,341.50	5,341.50	
December 22, 2021 February 17, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 2/15/36 @102.2851562 %	50,000.00	51,142.58	51,142.58	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
December 22, 2021 February 17, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 2/15/36 @102.2851562 %	50,000.00	51,142.58	51,142.58	
December 21, 2021 February 17, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 2/15/37 @100.15625 %	25,000.00	25,039.06	25,039.06	
December 22, 2021 February 17, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 2/15/37 @102.2851562 %	50,000.00	51,142.58	51,142.58	
February 16, 2022 February 18, 2022	Purchase 10,000.00 Par Value of Citigroup Inc 3.07% 24 Feb 2028 @ 100.00%	10,000.00	10,000.00	10,000.00	
December 28, 2021 February 22, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 2/15/51 @102.3632812 %	125,000.00	127,954.10	127,954.10	
February 17, 2022 February 22, 2022	Purchase 27,000.00 Par Value of Virginia Electric and Power Co 2.45% 15 Dec 2050 @ 81.65% Paid Accrued Interest of $123.11	27,000.00	22,046.58	22,046.58	
February 17, 2022 February 22, 2022	Purchase 10,000.00 Par Value of Amgen Inc 4.4% 22 Feb 2062 @ 99.38%	10,000.00	9,938.40	9,938.40	
December 28, 2021 February 22, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 2/15/51 @102.3632812 %	125,000.00	127,954.10	127,954.10	
December 27, 2021 February 22, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000% 2/15/52 @100.8125 %	50,000.00	50,406.25	50,406.25	
December 28, 2021 February 22, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 2/15/51 @102.3632812 %	125,000.00	127,954.10	127,954.10	
February 17, 2022 February 28, 2022	Purchase 160,000.00 Par Value of US Treasury Notes 1.375% 29 Feb 2024 @ 99.70%	160,000.00	159,522.74	159,522.74	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
February 17, 2022 February 28, 2022	Purchase 160,000.00 Par Value of US Treasury Notes 1.375% 29 Feb 2024 @ 99.95%	160,000.00	159,915.22	159,915.22	
February 23, 2022 February 28, 2022	Purchase 135,000.00 Par Value of US Treasury Notes 1.375% 29 Feb 2024 @ 99.82%	135,000.00	134,752.15	134,752.15	
February 17, 2022 February 28, 2022	Reversal of Purchase 160,000.00 Par Value of US Treasury Notes 1.375% 29 Feb 2024 @ 99.70%	160,000.00	159,522.74	159,522.74	
March 2, 2022 March 9, 2022	Purchase 10,000.00 Par Value of HCA Inc 4.625% 15 Mar 2052 @ 99.90%	10,000.00	9,990.20	9,990.20	
March 8, 2022 March 9, 2022	Purchase 120,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 99.82% Paid Accrued Interest of $44.02	120,000.00	119,779.69	119,779.69	
March 9, 2022 March 11, 2022	Purchase 15,000.00 Par Value of HSBC Holdings Plc 2.804% 24 May 2032 @ 92.07% Paid Accrued Interest of $125.01	15,000.00	13,810.20	13,810.20	
January 12, 2022 March 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @100.109375 %	100,000.00	100,109.38	100,109.38	
January 19, 2022 March 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.27734375 %	100,000.00	99,277.34	99,277.34	
January 25, 2022 March 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.671875 %	75,000.00	74,753.91	74,753.91	
February 1, 2022 March 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @101.7734375 %	50,000.00	50,886.72	50,886.72	
January 12, 2022 March 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @100.109375 %	100,000.00	100,109.38	100,109.38	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
January 19, 2022 March 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.27734375 %	100,000.00	99,277.34	99,277.34	
January 25, 2022 March 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.671875 %	75,000.00	74,753.91	74,753.91	
January 31, 2022 March 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @97.25 %	150,000.00	145,875.00	145,875.00	
January 12, 2022 March 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @97.765625 %	150,000.00	146,648.44	146,648.44	
January 21, 2022 March 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @97.2109375 %	75,000.00	72,908.20	72,908.20	
February 1, 2022 March 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @101.7734375 %	50,000.00	50,886.72	50,886.72	
January 12, 2022 March 14, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @100.109375 %	100,000.00	100,109.38	100,109.38	
January 19, 2022 March 14, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.27734375 %	100,000.00	99,277.34	99,277.34	
January 25, 2022 March 14, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.671875 %	75,000.00	74,753.91	74,753.91	
February 1, 2022 March 14, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @101.7734375 %	50,000.00	50,886.72	50,886.72	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 14, 2022 March 15, 2022	Purchase 65,000.00 Par Value of United States Treasury Note/Bond 1.875% 28 Feb 2027 @ 99.34% Paid Accrued Interest of $49.68	65,000.00	64,568.36	64,568.36	
January 27, 2022 March 17, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of Umbs Tba 15yr Mpt 2.000% 3/15/36 @100.109375 %	50,000.00	50,054.69	50,054.69	
March 10, 2022 March 17, 2022	Purchase 30,000.00 Par Value of Citigroup Inc Variable 3.785% 17 Mar 2033 @ 100.00%	30,000.00	30,000.00	30,000.00	
January 27, 2022 March 17, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of Umbs Tba 15yr Mpt 2.000% 3/15/36 @100.109375 %	50,000.00	50,054.69	50,054.69	
January 28, 2022 March 17, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 3/15/37 @98.1796875 %	25,000.00	24,544.92	24,544.92	
January 27, 2022 March 17, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of Umbs Tba 15yr Mpt 2.000% 3/15/36 @100.109375 %	50,000.00	50,054.69	50,054.69	
February 8, 2022 March 21, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 3/15/51 @99.53125 %	125,000.00	124,414.06	124,414.06	
March 17, 2022 March 21, 2022	Purchase 45,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 99.18% Paid Accrued Interest of $38.52	45,000.00	44,629.10	44,629.10	
February 8, 2022 March 21, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 3/15/51 @99.53125 %	125,000.00	124,414.06	124,414.06	
February 4, 2022 March 21, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000% 3/15/52 @97.734375 %	50,000.00	48,867.19	48,867.19	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
February 8, 2022 March 21, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 3/15/51 @99.53125 %	125,000.00	124,414.06	124,414.06	
March 21, 2022 March 22, 2022	Purchase 141,000.00 Par Value of United States Treasury Note/Bond 1.75% 15 Mar 2025 @ 98.43% Paid Accrued Interest of $46.94	141,000.00	138,780.35	138,780.35	
March 24, 2022 March 31, 2022	Purchase 80,000.00 Par Value of Wi Treasury Sec 2.125% 31 Mar 2024 @ 100.07%	80,000.00	80,056.37	80,056.37	
March 24, 2022 March 31, 2022	Purchase 45,000.00 Par Value of Wi Treasury Sec 2.125% 31 Mar 2024 @ 100.09%	45,000.00	45,041.78	45,041.78	
April 1, 2022 April 4, 2022	Purchase 59,000.00 Par Value of United States Treasury Note/Bond 1.75% 15 Mar 2025 @ 97.51% Paid Accrued Interest of $56.11	59,000.00	57,529.61	57,529.61	
April 6, 2022 April 8, 2022	Purchase 15,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 93.64% Paid Accrued Interest of $40.40	15,000.00	14,046.68	14,046.68	
April 8, 2022 April 11, 2022	Purchase 10,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 92.83% Paid Accrued Interest of $28.49	10,000.00	9,282.81	9,282.81	
February 24, 2022 April 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.51171875 %	150,000.00	146,267.58	146,267.58	
March 1, 2022 April 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @101.3632812 %	125,000.00	126,704.10	126,704.10	
March 2, 2022 April 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @98.21875 %	125,000.00	122,773.44	122,773.44	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
April 11, 2022 April 13, 2022	Purchase 8,000.00 Par Value of Magallanes Inc 5.141% 15 Mar 2052 @ 96.22% Paid Accrued Interest of $31.99	8,000.00	7,697.76	7,697.76	
February 24, 2022 April 13, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.51171875 %	150,000.00	146,267.58	146,267.58	
March 1, 2022 April 13, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @101.3632812 %	125,000.00	126,704.10	126,704.10	
March 2, 2022 April 13, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @98.21875 %	125,000.00	122,773.44	122,773.44	
February 24, 2022 April 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.51171875 %	150,000.00	146,267.58	146,267.58	
March 2, 2022 April 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @98.21875 %	125,000.00	122,773.44	122,773.44	
March 1, 2022 April 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @101.36328125 %	125,000.00	126,704.10	126,704.10	
February 28, 2022 April 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @95.69921875 %	75,000.00	71,774.41	71,774.41	
March 1, 2022 April 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @96.51953125 %	75,000.00	72,389.65	72,389.65	
March 2, 2022 April 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @95.828125 %	100,000.00	95,828.13	95,828.13	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
April 12, 2022 April 14, 2022	Purchase 50,000.00 Par Value of Bank of America Corp Variable 2.687% 22 Apr 2032 @ 88.06% Paid Accrued Interest of $641.89	50,000.00	44,028.50	44,028.50	
March 1, 2022 April 18, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 4/15/35 @99.734375 %	25,000.00	24,933.59	24,933.59	
April 7, 2022 April 18, 2022	Purchase 450,000.00 Par Value of Wi Treasury Sec 2.625% 15 Apr 2025 @ 99.86% Paid Accrued Interest of $96.82	450,000.00	449,379.57	449,379.57	
March 1, 2022 April 18, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 4/15/35 @99.734375 %	25,000.00	24,933.59	24,933.59	
March 1, 2022 April 18, 2022	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 4/15/35 @99.734375 %	25,000.00	24,933.59	24,933.59	
March 3, 2022 April 21, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 4/15/52 @99.45703125 %	125,000.00	124,321.29	124,321.29	
March 3, 2022 April 21, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 4/15/52 @99.45703125 %	125,000.00	124,321.29	124,321.29	
March 3, 2022 April 21, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000% 4/15/52 @97.2890625 %	50,000.00	48,644.53	48,644.53	
March 3, 2022 April 21, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 4/15/52 @99.45703125 %	125,000.00	124,321.29	124,321.29	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
April 21, 2022 April 25, 2022	Purchase 5,000.00 Par Value of American Campus Communities Operating Partnership LP 2.85% 01 Feb 2030 @ 95.05% Paid Accrued Interest of $33.25	5,000.00	4,752.45	4,752.45	
April 21, 2022 May 2, 2022	Purchase 175,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 30 Apr 2027 USD @ 99.51% Paid Accrued Interest of $27.34	175,000.00	174,148.19	174,148.19	
April 26, 2022 May 2, 2022	Purchase 100,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 30 Apr 2027 USD @ 99.85% Paid Accrued Interest of $14.95	100,000.00	99,845.96	99,845.96	
April 21, 2022 May 2, 2022	Purchase 175,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 30 Apr 2027 USD @ 98.94% Paid Accrued Interest of $26.15	175,000.00	173,140.02	173,140.02	
April 25, 2022 May 2, 2022	Purchase 70,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 30 Apr 2027 USD @ 99.47% Paid Accrued Interest of $10.46	70,000.00	69,627.88	69,627.88	
April 21, 2022 May 2, 2022	Reversal of Purchase 175,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 30 Apr 2027 USD @ 99.51% Paid Accrued Interest of $27.34	175,000.00	174,148.19	174,148.19	
May 4, 2022 May 6, 2022	Purchase 5,000.00 Par Value of VICI Properties LP / VICI Note Co Inc 3.875% 15 Feb 2029 @ 90.18% Paid Accrued Interest of $43.59	5,000.00	4,509.20	4,509.20	
May 6, 2022 May 10, 2022	Purchase 5,000.00 Par Value of VICI Properties LP / VICI Note Co Inc 3.875% 15 Feb 2029 @ 89.55% Paid Accrued Interest of $45.75	5,000.00	4,477.55	4,477.55	
March 17, 2022 May 12, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.5703125 %	50,000.00	46,785.16	46,785.16	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 23, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.515625 %	75,000.00	71,636.72	71,636.72	
March 23, 2022 May 12, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.6171875 %	50,000.00	47,808.59	47,808.59	
March 28, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @96.60546875 %	75,000.00	72,454.10	72,454.10	
March 29, 2022 May 12, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.109375 %	100,000.00	92,109.38	92,109.38	
April 6, 2022 May 12, 2022	Purchase 225,000.00 Par Value 225,000.00 Current Face of FNMA TBA 30YR MPT 3.500% 5/15/48 @98.546875 %	225,000.00	221,730.47	221,730.47	
May 11, 2022 May 12, 2022	Purchase 230,000.00 Par Value of United States Of Amer Treas Bills 0% T-Bill 03 Nov 2022 USD @ 99.35%	230,000.00	228,506.28	228,506.28	
March 23, 2022 May 12, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.515625 %	75,000.00	71,636.72	71,636.72	
March 23, 2022 May 12, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.6171875 %	50,000.00	47,808.59	47,808.59	
March 23, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.515625 %	75,000.00	71,636.72	71,636.72	
March 23, 2022 May 12, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.6171875 %	50,000.00	47,808.59	47,808.59	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 28, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @96.60546875 %	75,000.00	72,454.10	72,454.10	
April 6, 2022 May 12, 2022	Purchase 225,000.00 Par Value 225,000.00 Current Face of FNMA TBA 30YR MPT 3.500% 5/15/48 @98.546875 %	225,000.00	221,730.47	221,730.47	
March 28, 2022 May 12, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @96.60546875 %	75,000.00	72,454.10	72,454.10	
April 6, 2022 May 12, 2022	Reversal of Purchase 225,000.00 Par Value 225,000.00 Current Face of FNMA TBA 30YR MPT 3.500% 5/15/48 @98.546875 %	225,000.00	221,730.47	221,730.47	
March 17, 2022 May 12, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.5703125 %	50,000.00	46,785.16	46,785.16	
March 29, 2022 May 12, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.109375 %	100,000.00	92,109.38	92,109.38	
March 17, 2022 May 12, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.5703125 %	50,000.00	46,785.16	46,785.16	
March 29, 2022 May 12, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.109375 %	100,000.00	92,109.38	92,109.38	
May 11, 2022 May 13, 2022	Purchase 25,000.00 Par Value of Bank of America Corp Variable 2.592% 29 Apr 2031 @ 86.09% Paid Accrued Interest of $25.20	25,000.00	21,522.00	21,522.00	
May 9, 2022 May 16, 2022	Purchase 70,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 May 2032 USD 'C-2032' @ 97.96% Paid Accrued Interest of $5.47	70,000.00	68,571.65	68,571.65	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
April 1, 2022 May 17, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15yr MPT 2.000% 5/15/35 @96.55859375 %	25,000.00	24,139.65	24,139.65	
April 1, 2022 May 17, 2022	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15yr MPT 2.000% 5/15/35 @96.55859375 %	25,000.00	24,139.65	24,139.65	
April 1, 2022 May 17, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15yr MPT 2.000% 5/15/35 @96.55859375 %	25,000.00	24,139.65	24,139.65	
April 11, 2022 May 19, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 5/15/2051 @94.37890625 %	125,000.00	117,973.63	117,973.63	
April 11, 2022 May 19, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 5/15/2051 @94.37890625 %	125,000.00	117,973.63	117,973.63	
April 11, 2022 May 19, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 5/15/2051 @94.37890625 %	125,000.00	117,973.63	117,973.63	
May 19, 2022 May 20, 2022	Purchase 35,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 81.67% Paid Accrued Interest of $9.51	35,000.00	28,586.02	28,586.02	
May 19, 2022 May 23, 2022	Purchase 20,000.00 Par Value of Goldman Sachs Group Inc/The Variable 2.65% 21 Oct 2032 @ 83.92% Paid Accrued Interest of $47.11	20,000.00	16,783.20	16,783.20	
May 17, 2022 May 24, 2022	Purchase 15,000.00 Par Value of Citigroup Inc Variable 4.91% 24 May 2033 @ 100.00%	15,000.00	15,000.00	15,000.00	
May 19, 2022 May 31, 2022	Purchase 145,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 31 May 2027 USD 'Z-2027' @ 99.11%	145,000.00	143,709.93	143,709.93	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 26, 2022 May 31, 2022	Purchase 110,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 31 May 2027 USD 'Z-2027' @ 99.72%	110,000.00	109,690.63	109,690.63	
June 2, 2022 June 6, 2022	Purchase 15,000.00 Par Value of Piedmont Operating Partnership LP 2.75% 01 Apr 2032 @ 80.52% Paid Accrued Interest of $74.48	15,000.00	12,078.15	12,078.15	
April 25, 2022 June 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @88.44921875 %	100,000.00	88,449.22	88,449.22	
April 25, 2022 June 13, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @88.44921875 %	100,000.00	88,449.22	88,449.22	
April 25, 2022 June 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @88.44921875 %	100,000.00	88,449.22	88,449.22	
May 3, 2022 June 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @87.5625 %	75,000.00	65,671.88	65,671.88	
May 2, 2022 June 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @90.453125 %	125,000.00	113,066.41	113,066.41	
May 4, 2022 June 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @90.30859375 %	50,000.00	45,154.30	45,154.30	
May 4, 2022 June 13, 2022	Purchase 275,000.00 Par Value 275,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 6/15/48 @93.578125 %	275,000.00	257,339.84	257,339.84	
June 14, 2022 June 16, 2022	Purchase 15,000.00 Par Value of Citigroup Inc Variable 3.785% 17 Mar 2033 @ 88.33% Paid Accrued Interest of $140.36	15,000.00	13,249.35	13,249.35	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 6, 2022 June 22, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 6/15/52 @91.78515625 %	125,000.00	114,731.45	114,731.45	
June 27, 2022 June 29, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of Credit Suisse Mortgage Capital Certificates 2019-ICE4 CSMC 2019-ICE4 C Flt 15 May 2036 @97.625 % Paid Accrued Interest of $107.10	100,000.00	97,625.00	97,625.00	
Total Purchases			**$26,462,861.43**	**$26,462,861.43**	**$0.00**
Sales					
June 9, 2021 July 14, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.546875 %	100,000.00	103,546.88	103,265.68	281.20
June 10, 2021 July 14, 2021	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @101.1875 %	200,000.00	202,375.00	201,372.30	1,002.70
June 14, 2021 July 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3222656 %	50,000.00	51,661.13	51,632.84	28.29
June 21, 2021 July 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @102.9335937 %	50,000.00	51,466.80	51,632.84	-166.04
June 21, 2021 July 14, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.5253906 %	100,000.00	100,525.39	100,686.15	-160.76
June 9, 2021 July 14, 2021	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.546875 %	100,000.00	103,546.88	103,265.68	-281.20
June 10, 2021 July 14, 2021	Reversal of Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @101.1875 %	200,000.00	202,375.00	201,372.30	-1,002.70

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 14, 2021 July 14, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3222656 %	50,000.00	51,661.13	51,632.84	-28.29
June 21, 2021 July 14, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @102.9335937 %	50,000.00	51,466.80	51,632.84	166.04
June 21, 2021 July 14, 2021	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.5253906 %	100,000.00	100,525.39	100,686.15	160.76
June 21, 2021 July 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @102.9335937 %	50,000.00	51,466.80	51,654.21	-187.41
June 14, 2021 July 14, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.9121093 %	100,000.00	100,912.11	100,747.77	164.34
June 21, 2021 July 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @102.9335937 %	50,000.00	51,466.80	51,612.13	-145.33
June 10, 2021 July 14, 2021	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @101.1875 %	200,000.00	202,375.00	201,138.02	1,236.98
June 21, 2021 July 14, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.5253906 %	100,000.00	100,525.39	100,569.01	-43.62
June 9, 2021 July 14, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.546875 %	100,000.00	103,546.88	103,433.59	113.29
June 14, 2021 July 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3222656 %	50,000.00	51,661.13	51,716.80	-55.67

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 21, 2021 July 19, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @102.7246093 %	75,000.00	77,043.46	77,271.44	-227.98
June 22, 2021 July 19, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 7/15/36 @100.7832031 %	100,000.00	100,783.20	100,812.50	-29.30
June 21, 2021 July 19, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @102.7246093 %	75,000.00	77,043.46	77,223.63	-180.17
June 21, 2021 July 19, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @102.7246093 %	75,000.00	77,043.46	77,271.44	227.98
June 9, 2021 July 21, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.4492187 %	75,000.00	77,586.91	77,482.42	104.49
June 9, 2021 July 21, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.4492187 %	75,000.00	77,586.91	77,519.53	67.38
June 9, 2021 July 21, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.4492187 %	75,000.00	77,586.91	77,482.42	-104.49
July 22, 2021 July 23, 2021	Sale 25,000.00 Par Value of United States Treasury Note/Bond .125% 30 Apr 2023 @ 99.91% Received Accrued Interest of $7.13	25,000.00	24,976.57	24,979.54	-2.97
July 22, 2021 July 23, 2021	Sale 40,000.00 Par Value of United States Treasury Note/Bond .75% 30 Apr 2026 @ 100.29% Received Accrued Interest of $68.48	40,000.00	40,115.62	39,823.93	291.69
July 12, 2021 August 12, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.4726562 %	125,000.00	129,340.82	129,003.37	337.45

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
July 14, 2021 August 12, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.2949218 %	175,000.00	177,266.11	176,174.09	1,092.02
July 19, 2021 August 12, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.9277343 %	50,000.00	51,963.87	51,601.35	362.52
July 21, 2021 August 12, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.7558593 %	75,000.00	77,816.89	77,402.02	414.87
July 21, 2021 August 12, 2021	Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5253906 %	225,000.00	228,432.13	226,509.55	1,922.58
July 14, 2021 August 12, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.2949218 %	175,000.00	177,266.11	176,298.83	967.28
July 21, 2021 August 12, 2021	Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5253906 %	225,000.00	228,432.13	226,669.93	1,762.20
July 12, 2021 August 12, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.4726562 %	125,000.00	129,340.82	128,811.53	529.29
July 19, 2021 August 12, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.9277343 %	50,000.00	51,963.87	51,524.61	439.26
July 21, 2021 August 12, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.7558593 %	75,000.00	77,816.89	77,286.91	529.98
July 12, 2021 August 12, 2021	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.4726562 %	125,000.00	129,340.82	129,003.37	-337.45

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
July 19, 2021 August 12, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.9277343 %	50,000.00	51,963.87	51,601.35	-362.52
July 21, 2021 August 12, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.7558593 %	75,000.00	77,816.89	77,402.02	-414.87
July 14, 2021 August 12, 2021	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.2949218 %	175,000.00	177,266.11	176,174.09	-1,092.02
July 21, 2021 August 12, 2021	Reversal of Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5253906 %	225,000.00	228,432.13	226,509.55	-1,922.58
August 16, 2021 August 18, 2021	Sale 20,000.00 Par Value of Alimentation Couche-Tard Inc 3.8% 25 Jan 2050 @ 109.72% Received Accrued Interest of $48.56	20,000.00	21,943.60	20,213.46	1,730.14
July 26, 2021 August 19, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.7324218 %	75,000.00	77,799.32	77,400.01	399.31
July 27, 2021 August 19, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.7363281 %	75,000.00	77,802.25	77,400.00	402.25
July 26, 2021 August 19, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.7324218 %	75,000.00	77,799.32	77,449.22	350.10
July 27, 2021 August 19, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.7363281 %	75,000.00	77,802.25	77,367.19	435.06
July 26, 2021 August 19, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.7324218 %	75,000.00	77,799.32	77,400.01	-399.31

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
July 27, 2021 August 19, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.7363281 %	75,000.00	77,802.25	77,400.00	-402.25
August 19, 2021 August 20, 2021	Sale 205,000.00 Par Value of United States Treas Nts 0.125% 31 May 2023 @ 99.89% Received Accrued Interest of $56.71	205,000.00	204,775.78	204,868.52	-92.74
August 19, 2021 August 20, 2021	Sale 105,000.00 Par Value of United States Treas Nts 0.125% 31 May 2023 @ 99.89% Received Accrued Interest of $29.05	105,000.00	104,885.15	104,932.65	-47.50
August 19, 2021 August 20, 2021	Sale 105,000.00 Par Value of United States Treas Nts 0.125% 31 May 2023 @ 99.88% Received Accrued Interest of $29.05	105,000.00	104,868.75	104,932.66	-63.91
August 26, 2021 August 30, 2021	Sale 45,000.00 Par Value of Verizon Communications Inc 2.55% 21 Mar 2031 @ 102.74% Received Accrued Interest of $503.62	45,000.00	46,231.66	44,849.42	1,382.24
September 7, 2021 September 8, 2021	Sale 5,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 May 2051 @ 108.88% Received Accrued Interest of $37.43	5,000.00	5,443.75	5,194.29	249.46
August 19, 2021 September 14, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.8203125 %	100,000.00	103,820.31	103,489.65	330.66
August 20, 2021 September 14, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.75 %	75,000.00	77,812.50	77,617.24	195.26
August 19, 2021 September 14, 2021	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.8203125 %	100,000.00	103,820.31	103,489.65	-330.66
August 20, 2021 September 14, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.75 %	75,000.00	77,812.50	77,617.24	-195.26

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
August 16, 2021 September 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @101.4628906 %	150,000.00	152,194.34	152,042.58	151.76
August 19, 2021 September 14, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.8203125 %	100,000.00	103,820.31	103,489.66	330.65
August 20, 2021 September 14, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.75 %	75,000.00	77,812.50	77,617.24	195.26
August 20, 2021 September 16, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2% 15 Sep 2035 @103.4296875 %	75,000.00	77,572.27	77,648.44	-76.17
August 20, 2021 September 16, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 9/15/36 @101.4199218 %	75,000.00	76,064.94	76,160.16	-95.22
September 16, 2021 September 17, 2021	Sale 40,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 99.27% Received Accrued Interest of $44.84	40,000.00	39,709.37	39,621.51	87.86
August 20, 2021 September 21, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.5390625 %	125,000.00	129,423.83	129,382.50	41.33
August 20, 2021 September 21, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.5390625 %	125,000.00	129,423.83	129,416.51	7.32
August 27, 2021 September 21, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30Yr MPT 2.000% 9/15/50 @101.8847656 %	75,000.00	76,413.57	76,511.72	-98.15
August 20, 2021 September 21, 2021	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.5390625 %	125,000.00	129,423.83	129,382.50	-41.33

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
September 20, 2021 September 21, 2021	Sale 25,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 99.38% Received Accrued Interest of $31.42	25,000.00	24,844.73	24,763.44	81.29
September 22, 2021 September 24, 2021	Sale 10,000.00 Par Value of Oracle Corp 2.875% 25 Mar 2031 @ 104.99% Received Accrued Interest of $143.75	10,000.00	10,498.90	9,984.50	514.40
September 23, 2021 September 24, 2021	Sale 215,000.00 Par Value of United States Treasury Note/Bond .125% 30 Jun 2023 @ 99.84% Received Accrued Interest of $62.81	215,000.00	214,664.06	214,484.69	179.37
September 23, 2021 September 24, 2021	Sale 335,000.00 Par Value of United States Treasury Note/Bond .125% 30 Jun 2023 @ 99.84% Received Accrued Interest of $97.86	335,000.00	334,476.56	334,197.06	279.50
September 23, 2021 September 27, 2021	Sale 30,000.00 Par Value of T-Mobile USA Inc 2.55% 15 Feb 2031 @ 101.49% Received Accrued Interest of $89.25	30,000.00	30,446.10	29,951.85	494.25
September 27, 2021 September 29, 2021	Sale 20,000.00 Par Value of Hess Corp 5.6% 15 Feb 2041 @ 125.98% Received Accrued Interest of $136.89	20,000.00	25,196.60	20,257.40	4,939.20
September 30, 2021 October 1, 2021	Sale 10,000.00 Par Value of United States Treasury Note/Bond .625% 31 Jul 2026 @ 98.41% Received Accrued Interest of $10.53	10,000.00	9,841.41	9,942.25	-100.84
September 20, 2021 October 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2051 @101.1269531 %	150,000.00	151,690.43	151,945.31	-254.88
September 9, 2021 October 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2051 @101.3066406 %	50,000.00	50,653.32	50,636.72	16.60
September 20, 2021 October 14, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2051 @101.1113281 %	100,000.00	101,111.33	101,273.44	-162.11

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
September 7, 2021 October 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2051 @103.578125 %	50,000.00	51,789.06	51,796.32	-7.26
September 20, 2021 October 14, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2051 @103.6601562 %	125,000.00	129,575.20	129,490.79	84.41
October 14, 2021 October 15, 2021	Sale 35,000.00 Par Value of United States Treasury Note/Bond .125% 31 Jul 2023 @ 99.65% Received Accrued Interest of $9.04	35,000.00	34,878.32	34,936.50	-58.18
September 15, 2021 October 19, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2% 25 Apr 2035 @103.5644531 %	75,000.00	77,673.34	77,455.08	218.26
October 18, 2021 October 19, 2021	Sale 130,000.00 Par Value of United States Treasury Bill Zero 06 Jan 2022 @ 99.99%	130,000.00	129,984.60	129,975.59	9.01
September 24, 2021 October 21, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2051 @102.984375 %	125,000.00	128,730.47	129,206.38	-475.91
September 24, 2021 October 21, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2051 @102.984375 %	125,000.00	128,730.47	129,189.45	-458.98
September 27, 2021 October 21, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000%15 Oct 2051 @101.3652343 %	50,000.00	50,682.62	50,853.51	-170.89
September 24, 2021 October 21, 2021	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2051 @102.984375 %	125,000.00	128,730.47	129,206.38	475.91
October 21, 2021 October 22, 2021	Sale 195,000.00 Par Value of WI Treasure Sec .250% 30 Sep 2023 @ 99.68% Received Accrued Interest of $29.46	195,000.00	194,367.78	194,811.96	-444.18

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
October 21, 2021 October 22, 2021	Sale 100,000.00 Par Value of United States Treasury Note/Bond .625% 31 Jul 2026 @ 97.33% Received Accrued Interest of $140.96	100,000.00	97,328.13	99,422.48	-2,094.35
October 25, 2021 October 26, 2021	Sale 80,000.00 Par Value of United States Treasury Note/Bond .75% 31 Aug 2026 @ 98.03% Received Accrued Interest of $92.82	80,000.00	78,425.00	79,716.43	-1,291.43
November 5, 2021 November 9, 2021	Sale 40,000.00 Par Value of Macquarie Group Ltd Variable 1.34% 12 Jan 2027 @ 98.61% Received Accrued Interest of $174.20	40,000.00	39,442.00	39,410.80	31.20
October 6, 2021 November 10, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.8496093 %	50,000.00	51,424.80	51,705.11	-280.31
October 12, 2021 November 10, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.4277343 %	50,000.00	51,213.87	51,705.12	-491.25
October 20, 2021 November 10, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.4472656 %	50,000.00	51,223.63	51,705.12	-481.49
October 21, 2021 November 10, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.265625 %	75,000.00	76,699.22	77,557.67	-858.45
October 6, 2021 November 10, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.8496093 %	50,000.00	51,424.80	51,705.11	280.31
October 12, 2021 November 10, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.4277343 %	50,000.00	51,213.87	51,705.12	491.25
October 20, 2021 November 10, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.4472656 %	50,000.00	51,223.63	51,705.12	481.49

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
October 21, 2021 November 10, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.265625 %	75,000.00	76,699.22	77,557.67	858.45
October 6, 2021 November 10, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.8496093 %	50,000.00	51,424.80	51,727.12	-302.32
October 12, 2021 November 10, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.4277343 %	50,000.00	51,213.87	51,727.12	-513.25
October 20, 2021 November 10, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.4472656 %	50,000.00	51,223.63	51,727.12	-503.49
October 13, 2021 November 10, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @99.7851562 %	125,000.00	124,731.45	126,227.22	-1,495.77
October 18, 2021 November 10, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @99.640625 %	125,000.00	124,550.78	126,227.21	-1,676.43
October 21, 2021 November 10, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.265625 %	75,000.00	76,699.22	77,613.96	-914.74
November 10, 2021 November 12, 2021	Sale 5,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 97.47% Received Accrued Interest of $15.12	5,000.00	4,873.63	4,896.79	-23.16
October 25, 2021 November 18, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2051 @102.5253906 %	75,000.00	76,894.04	77,315.23	-421.19
October 25, 2021 November 18, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2051 @102.5253906 %	75,000.00	76,894.04	77,112.31	-218.27

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
October 25, 2021 November 18, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2051 @102.5253906 %	75,000.00	76,894.04	77,315.23	421.19
November 18, 2021 November 19, 2021	Sale 25,000.00 Par Value of United States Treasury Note/Bond .125% 31 Aug 2023 @ 99.41% Received Accrued Interest of $6.91	25,000.00	24,851.56	24,942.79	-91.23
November 18, 2021 November 19, 2021	Sale 75,000.00 Par Value of United States Treasury Note/Bond .25% 30 Sep 2023 @ 99.59% Received Accrued Interest of $25.76	75,000.00	74,695.31	74,927.68	-232.37
November 18, 2021 November 19, 2021	Sale 20,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 98.04% Received Accrued Interest of $3.04	20,000.00	19,607.81	19,786.46	-178.65
November 19, 2021 November 22, 2021	Sale 75,000.00 Par Value of United States Treasury Note/Bond .25% 30 Sep 2023 @ 99.58% Received Accrued Interest of $27.30	75,000.00	74,683.59	74,927.67	-244.08
November 23, 2021 November 24, 2021	Sale 80,000.00 Par Value of United States Treasury Note/Bond .25% 30 Sep 2023 @ 99.44% Received Accrued Interest of $30.22	80,000.00	79,553.12	79,922.86	-369.74
November 30, 2021 December 1, 2021	Sale 14,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 101.53% Received Accrued Interest of $11.60	14,000.00	14,214.38	13,757.66	456.72
November 30, 2021 December 1, 2021	Sale 20,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 98.63% Received Accrued Interest of $29.81	20,000.00	19,725.00	19,866.94	-141.94
November 30, 2021 December 1, 2021	Sale 80,000.00 Par Value of United States Treasury Note/Bond .25% 30 Sep 2023 @ 99.56% Received Accrued Interest of $34.07	80,000.00	79,645.18	79,922.85	-277.67
December 3, 2021 December 6, 2021	Sale 5,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 99.34% Received Accrued Interest of $3.99	5,000.00	4,967.19	4,952.50	14.69

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
December 7, 2021 December 8, 2021	Sale 65,000.00 Par Value of United States Treasury Note/Bond .25% 30 Sep 2023 @ 99.30% Received Accrued Interest of $30.80	65,000.00	64,542.97	64,937.32	-394.35
October 28, 2021 December 13, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.4257812 %	100,000.00	102,425.78	102,316.55	109.23
October 28, 2021 December 13, 2021	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.4257812 %	100,000.00	102,425.78	102,316.55	-109.23
October 28, 2021 December 13, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.4257812 %	100,000.00	102,425.78	102,307.84	117.94
November 3, 2021 December 13, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.421875 %	50,000.00	51,210.94	51,153.91	57.03
October 27, 2021 December 13, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2051 @99.7363281 %	50,000.00	49,868.16	49,817.02	51.14
November 1, 2021 December 13, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2051 @99.7460937 %	150,000.00	149,619.14	149,451.06	168.08
November 4, 2021 December 20, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500%15 Dec 50 @102.765625 %	75,000.00	77,074.22	76,737.30	336.92
November 4, 2021 December 20, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500%15 Dec 50 @102.7460937 %	50,000.00	51,373.05	51,154.30	218.75
December 23, 2021 December 27, 2021	Sale 90,000.00 Par Value of United States Treasury Note/Bond .25% 30 Sep 2023 @ 99.30% Received Accrued Interest of $54.40	90,000.00	89,367.18	89,913.22	-546.04

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
December 23, 2021 December 27, 2021	Sale 85,000.00 Par Value of United States Treasury Note/Bond .25% 30 Sep 2023 @ 99.30% Received Accrued Interest of $51.37	85,000.00	84,402.35	84,918.02	-515.67
December 27, 2021 December 28, 2021	Sale 45,000.00 Par Value of United States Treasury Note/Bond .25% 30 Sep 2023 @ 99.25% Received Accrued Interest of $27.51	45,000.00	44,664.25	44,956.61	-292.36
December 27, 2021 December 28, 2021	Sale 70,000.00 Par Value of United States Treasury Note/Bond .25% 30 Sep 2023 @ 99.24% Received Accrued Interest of $42.79	70,000.00	69,469.53	69,932.49	-462.96
January 3, 2022 January 4, 2022	Sale 40,000.00 Par Value of United States Treasury Note/Bond .75% 31 Dec 2023 @ 99.94% Received Accrued Interest of $3.31	40,000.00	39,975.00	39,999.18	-24.18
January 3, 2022 January 4, 2022	Sale 55,000.00 Par Value of United States Treasury Note/Bond .25% 30 Sep 2023 @ 99.23% Received Accrued Interest of $36.26	55,000.00	54,577.94	54,946.96	-369.02
January 4, 2022 January 5, 2022	Sale 30,000.00 Par Value of United States Treasury Note/Bond .25% 30 Sep 2023 @ 99.26% Received Accrued Interest of $19.99	30,000.00	29,776.91	29,971.07	-194.16
January 5, 2022 January 6, 2022	Sale 40,000.00 Par Value of United States Treasury Note/Bond .5% 30 Nov 2023 @ 99.49% Received Accrued Interest of $20.33	40,000.00	39,795.50	39,898.19	-102.69
January 5, 2022 January 6, 2022	Sale 55,000.00 Par Value of United States Treasury Note/Bond 1.125% 31 Oct 2026 @ 98.62% Received Accrued Interest of $114.52	55,000.00	54,239.45	54,905.83	-666.38
December 10, 2021 January 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.0800781 %	100,000.00	102,080.08	102,308.15	-228.07
December 20, 2021 January 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.3242187 %	50,000.00	51,162.11	51,154.07	8.04

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
December 20, 2021 January 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of Fnma Tba 40yr Mpt 3.000% 1/15/48 @103.71875 %	50,000.00	51,859.38	52,070.75	-211.37
December 10, 2021 January 13, 2022	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.0800781 %	100,000.00	102,080.08	102,308.15	228.07
December 20, 2021 January 13, 2022	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of Fnma Tba 40yr Mpt 3.000% 1/15/48 @103.71875 %	50,000.00	51,859.38	52,070.75	211.37
December 20, 2021 January 13, 2022	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.3242187 %	50,000.00	51,162.11	51,154.07	-8.04
December 20, 2021 January 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of Fnma Tba 40yr Mpt 3.000% 1/15/48 @103.71875 %	50,000.00	51,859.38	52,066.41	-207.03
December 20, 2021 January 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.3242187 %	50,000.00	51,162.11	51,135.63	26.48
December 9, 2021 January 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/52 @99.5976562 %	100,000.00	99,597.66	99,558.60	39.06
December 13, 2021 January 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/52 @99.8457031 %	100,000.00	99,845.70	99,558.59	287.11
December 10, 2021 January 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.0800781 %	100,000.00	102,080.08	102,207.03	-126.95
December 20, 2021 January 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.3242187 %	50,000.00	51,162.11	51,103.52	58.59

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
December 22, 2021 January 18, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 1/15/37 @102.4863281 %	50,000.00	51,243.16	51,219.94	23.22
December 22, 2021 January 18, 2022	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 1/15/37 @102.4863281 %	50,000.00	51,243.16	51,219.94	-23.22
December 21, 2021 January 18, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 1/15/37 @100.3066406 %	25,000.00	25,076.66	25,140.62	-63.96
December 22, 2021 January 18, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 1/15/37 @102.4863281 %	50,000.00	51,243.16	51,285.15	-41.99
December 28, 2021 January 20, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 1/15/52 @102.5800781 %	125,000.00	128,225.10	128,159.83	65.27
December 28, 2021 January 20, 2022	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 1/15/52 @102.5800781 %	125,000.00	128,225.10	128,159.83	-65.27
December 27, 2021 January 20, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo Tba 30yr Mpt 2.000% 1/15/51 @100.9980468 %	50,000.00	50,499.02	50,500.00	-0.98
December 28, 2021 January 20, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 1/15/52 @102.5800781 %	125,000.00	128,225.10	128,203.12	21.98
January 24, 2022 January 25, 2022	Sale 90,000.00 Par Value of United States Treasury Note/Bond 1.125% 31 Oct 2026 @ 98.18% Received Accrued Interest of $240.54	90,000.00	88,361.72	89,845.91	-1,484.19
January 26, 2022 January 27, 2022	Sale 185,000.00 Par Value of United States Treasury Note/Bond 1.25% 30 Nov 2026 @ 98.52% Received Accrued Interest of $368.48	185,000.00	182,255.47	184,988.44	-2,732.97

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
January 26, 2022 January 27, 2022	Sale 140,000.00 Par Value of United States Treasury Note/Bond 1.125% 31 Oct 2026 @ 97.96% Received Accrued Interest of $382.87	140,000.00	137,141.67	139,760.30	-2,618.63
January 26, 2022 January 27, 2022	Sale 90,000.00 Par Value of United States Treasury Note/Bond 1.125% 31 Oct 2026 @ 98.01% Received Accrued Interest of $246.13	90,000.00	88,209.00	89,845.91	-1,636.91
January 27, 2022 January 28, 2022	Sale 5,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 96.24% Received Accrued Interest of $14.05	5,000.00	4,812.11	4,934.46	-122.35
January 12, 2022 February 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @100.34375 %	100,000.00	100,343.75	101,812.73	-1,468.98
January 19, 2022 February 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.50976562 %	100,000.00	99,509.77	101,683.22	-2,173.45
January 25, 2022 February 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.91015625 %	75,000.00	74,932.62	76,262.42	-1,329.80
January 12, 2022 February 14, 2022	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @100.34375 %	100,000.00	100,343.75	101,812.73	1,468.98
January 19, 2022 February 14, 2022	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.50976562 %	100,000.00	99,509.77	101,683.22	2,173.45
January 25, 2022 February 14, 2022	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.91015625 %	75,000.00	74,932.62	76,262.42	1,329.80
January 12, 2022 February 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/52 @97.9746093 %	150,000.00	146,961.91	149,129.06	-2,167.15

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
January 31, 2022 February 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/52 @97.4414062 %	150,000.00	146,162.11	149,129.06	-2,966.95
January 25, 2022 February 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.9101562 %	75,000.00	74,932.62	76,404.95	-1,472.33
January 21, 2022 February 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/52 @97.4121093 %	75,000.00	73,059.08	74,636.72	-1,577.64
January 12, 2022 February 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @100.34375 %	100,000.00	100,343.75	101,958.98	-1,615.23
January 19, 2022 February 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.5097656 %	100,000.00	99,509.77	101,958.99	-2,449.22
February 1, 2022 February 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 2/15/48 @102.0371093 %	50,000.00	51,018.55	51,791.02	-772.47
February 11, 2022 February 15, 2022	Sale 5,000.00 Par Value of Exxon Mobil Corp 4.327% 19 Mar 2050 @ 113.48% Received Accrued Interest of $87.74	5,000.00	5,674.05	5,000.00	674.05
January 27, 2022 February 17, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 2/15/37 @100.3222656 %	50,000.00	50,161.13	51,082.57	-921.44
January 27, 2022 February 17, 2022	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 2/15/37 @100.3222656 %	50,000.00	50,161.13	51,082.57	921.44
February 16, 2022 February 17, 2022	Sale 15,000.00 Par Value of United States Treasury Note/Bond 1.25% 31 Dec 2026 @ 96.97% Received Accrued Interest of $24.86	15,000.00	14,545.31	14,961.77	-416.46

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
January 28, 2022 February 17, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 2/15/37 @98.3378906 %	25,000.00	24,584.47	25,039.06	-454.59
January 27, 2022 February 17, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 2/15/37 @100.3222656 %	50,000.00	50,161.13	51,085.83	-924.70
February 17, 2022 February 18, 2022	Sale 180,000.00 Par Value of United States Treasury Note/Bond .5% 30 Nov 2023 @ 98.28% Received Accrued Interest of $197.80	180,000.00	176,906.25	179,541.84	-2,635.59
February 17, 2022 February 18, 2022	Sale 5,000.00 Par Value of WI Treasury Sec 1.75% 15 Feb 2032 @ 99.14% Received Accrued Interest of $0.78	5,000.00	4,957.22	4,991.83	-34.61
February 17, 2022 February 22, 2022	Sale 25,000.00 Par Value of Virginia Elec & Power Co 2.95% 15 Nov 2051 @ 90.56% Received Accrued Interest of $184.38	25,000.00	22,639.00	24,945.75	-2,306.75
February 4, 2022 February 22, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000% 2/15/52 @97.8984375 %	50,000.00	48,949.22	50,406.25	-1,457.03
February 8, 2022 February 22, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 2/15/51 @99.7324218 %	125,000.00	124,665.53	127,954.10	-3,288.57
February 23, 2022 February 24, 2022	Sale 155,000.00 Par Value of United States Treasury Note/Bond .5% 30 Nov 2023 @ 98.18% Received Accrued Interest of $183.10	155,000.00	152,177.78	154,605.47	-2,427.69
February 23, 2022 February 24, 2022	Sale 50,000.00 Par Value of United States Treasury Note/Bond 1.5% 31 Jan 2027 @ 98.16% Received Accrued Interest of $49.72	50,000.00	49,082.04	49,766.70	-684.66
February 23, 2022 February 24, 2022	Sale 25,000.00 Par Value of WI Treasury Sec 1.75% 15 Feb 2032 @ 99.04% Received Accrued Interest of $11.65	25,000.00	24,760.75	24,959.15	-198.40

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 1, 2022 March 2, 2022	Sale 85,000.00 Par Value of United States Treasury Note/Bond 1.875% 28 Feb 2027 @ 101.15% Received Accrued Interest of $8.66	85,000.00	85,976.17	85,073.47	902.70
March 1, 2022 March 2, 2022	Sale 35,000.00 Par Value of WI Treasury Sec 1.75% 15 Feb 2032 @ 101.38% Received Accrued Interest of $27.19	35,000.00	35,483.99	35,031.77	452.22
March 1, 2022 March 2, 2022	Sale 162,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 100.36% Received Accrued Interest of $13.21	162,000.00	162,588.51	161,799.85	788.66
March 2, 2022 March 3, 2022	Sale 10,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 91.28% Received Accrued Interest of $55.94	10,000.00	9,128.12	9,828.65	-700.53
March 4, 2022 March 7, 2022	Sale 20,000.00 Par Value of WI Treasury Sec 1.75% 15 Feb 2032 @ 101.39% Received Accrued Interest of $20.72	20,000.00	20,278.12	20,018.15	259.97
March 8, 2022 March 9, 2022	Sale 15,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 91.73% Received Accrued Interest of $88.57	15,000.00	13,758.98	14,742.97	-983.99
February 24, 2022 March 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.71484375 %	150,000.00	146,572.27	149,514.06	-2,941.79
February 24, 2022 March 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.71484375 %	150,000.00	146,572.27	149,519.78	-2,947.51
March 2, 2022 March 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @98.41015625 %	125,000.00	123,012.70	124,599.81	-1,587.11
February 28, 2022 March 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @95.85351563 %	75,000.00	71,890.14	73,086.33	-1,196.19

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 1, 2022 March 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @96.66992188 %	75,000.00	72,502.44	73,086.32	-583.88
March 1, 2022 March 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @101.61914063 %	50,000.00	50,809.57	50,886.72	-77.15
March 2, 2022 March 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @95.97851563 %	100,000.00	95,978.52	97,007.81	-1,029.29
March 1, 2022 March 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @101.61914063 %	75,000.00	76,214.36	76,232.66	-18.30
February 24, 2022 March 14, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.71484375 %	150,000.00	146,572.27	149,514.06	2,941.79
March 1, 2022 March 17, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of Umbs Tba 15yr Mpt 2.000% 3/15/36 @99.90429688 %	25,000.00	24,976.07	25,027.35	-51.28
March 3, 2022 March 21, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000% 3/15/52 @97.46484375 %	50,000.00	48,732.42	48,867.19	-134.77
March 3, 2022 March 21, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 3/15/51 @99.6484375 %	125,000.00	124,560.55	124,414.06	146.49
March 22, 2022 March 23, 2022	Sale 230,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 84.82% Received Accrued Interest of $1,524.86	230,000.00	195,095.71	226,058.89	-30,963.18
March 24, 2022 March 25, 2022	Sale 90,000.00 Par Value of United States Treasury Note/Bond .75% 31 Dec 2023 @ 97.60% Received Accrued Interest of $156.63	90,000.00	87,841.41	89,918.17	-2,076.76

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 24, 2022 March 25, 2022	Sale 50,000.00 Par Value of United States Treasury Note/Bond .75% 31 Dec 2023 @ 97.62% Received Accrued Interest of $87.02	50,000.00	48,810.54	49,954.54	-1,144.00
March 29, 2022 March 31, 2022	Sale 25,000.00 Par Value of Bristol-Myers Squibb Co 2.95% 15 Mar 2032 @ 97.38% Received Accrued Interest of $59.41	25,000.00	24,344.75	24,909.25	-564.50
April 1, 2022 April 4, 2022	Sale 90,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.30% Received Accrued Interest of $128.40	90,000.00	88,467.50	89,813.03	-1,345.53
April 1, 2022 April 5, 2022	Sale 5,000.00 Par Value of Intel Corp 3.05% 12 Aug 2051 @ 89.79% Received Accrued Interest of $22.45	5,000.00	4,489.70	4,984.40	-494.70
April 7, 2022 April 8, 2022	Sale 465,000.00 Par Value of United States Treasury Note/Bond 1.75% 15 Mar 2025 @ 97.50% Received Accrued Interest of $530.71	465,000.00	453,375.00	455,521.41	-2,146.41
April 7, 2022 April 8, 2022	Sale 35,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 93.24% Received Accrued Interest of $94.27	35,000.00	32,634.76	33,026.08	-391.32
April 7, 2022 April 8, 2022	Sale 20,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 93.22% Received Accrued Interest of $53.87	20,000.00	18,643.75	18,872.05	-228.30
April 7, 2022 April 11, 2022	Sale 50,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 Mar 2027 @ 99.06% Received Accrued Interest of $37.57	50,000.00	49,529.30	49,722.84	-193.54
March 23, 2022 April 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.72070312 %	75,000.00	71,790.53	73,420.20	-1,629.67
March 23, 2022 April 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.82226562 %	50,000.00	47,911.13	48,946.80	-1,035.67

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 28, 2022 April 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @96.8359375 %	75,000.00	72,626.95	75,561.36	-2,934.41
April 11, 2022 April 13, 2022	Sale 15,000.00 Par Value of Magallanes Inc 4.279% 15 Mar 2032 @ 96.89% Received Accrued Interest of $49.92	15,000.00	14,532.75	14,948.43	-415.68
March 23, 2022 April 13, 2022	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.72070312 %	75,000.00	71,790.53	73,420.20	1,629.67
March 23, 2022 April 13, 2022	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.82226562 %	50,000.00	47,911.13	48,946.80	1,035.67
March 28, 2022 April 13, 2022	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @96.8359375 %	75,000.00	72,626.95	75,561.36	2,934.41
March 23, 2022 April 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.72070313 %	75,000.00	71,790.53	73,374.83	-1,584.30
March 23, 2022 April 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.82226563 %	50,000.00	47,911.13	48,916.55	-1,005.42
March 28, 2022 April 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @96.8359375 %	75,000.00	72,626.95	76,022.46	-3,395.51
March 17, 2022 April 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @93.7265625 %	50,000.00	46,863.28	48,054.69	-1,191.41
March 29, 2022 April 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @92.27539063 %	100,000.00	92,275.39	96,109.37	-3,833.98

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
April 12, 2022 April 14, 2022	Sale 45,000.00 Par Value of Bank of America Corp Variable 2.972% 04 Feb 2033 @ 89.63% Received Accrued Interest of $260.05	45,000.00	40,331.25	45,000.00	-4,668.75
April 1, 2022 April 18, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 4/15/35 @96.76171875 %	25,000.00	24,190.43	24,933.59	-743.16
April 18, 2022 April 19, 2022	Sale 15,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 91.68% Received Accrued Interest of $48.95	15,000.00	13,751.36	14,131.27	-379.91
April 11, 2022 April 21, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 4/15/52 @94.57617188 %	125,000.00	118,220.21	124,321.29	-6,101.08
April 20, 2022 April 21, 2022	Sale 10,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 91.75% Received Accrued Interest of $33.67	10,000.00	9,174.61	9,420.85	-246.24
April 21, 2022 April 22, 2022	Sale 402,000.00 Par Value of United States Treasury Bill Zero 25 Aug 2022 @ 99.64%	402,000.00	400,559.50	400,787.95	-228.45
April 21, 2022 April 22, 2022	Sale 185,000.00 Par Value of United States Treasury Note/Bond 1.875% 28 Feb 2027 @ 95.06% Received Accrued Interest of $499.58	185,000.00	175,865.62	183,858.89	-7,993.27
April 25, 2022 April 26, 2022	Sale 70,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 Mar 2027 @ 98.34% Received Accrued Interest of $124.32	70,000.00	68,840.62	69,532.81	-692.19
April 26, 2022 April 27, 2022	Sale 110,000.00 Par Value of United States Treasury Note/Bond 1.5% 31 Jan 2027 @ 94.24% Received Accrued Interest of $391.99	110,000.00	103,666.41	109,486.74	-5,820.33
April 29, 2022 May 2, 2022	Sale 5,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 91.32% Received Accrued Interest of $19.68	5,000.00	4,566.21	4,710.43	-144.22

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
May 5, 2022 May 6, 2022	Sale 5,000.00 Par Value of United States Treasury Note/Bond 1.875% 28 Feb 2027 @ 94.92% Received Accrued Interest of $17.07	5,000.00	4,746.09	4,969.16	-223.07
May 6, 2022 May 9, 2022	Sale 15,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 89.61% Received Accrued Interest of $64.49	15,000.00	13,440.82	14,131.28	-690.46
May 6, 2022 May 10, 2022	Sale 5,000.00 Par Value of VICI Properties LP 4.95% 15 Feb 2030 @ 97.67% Received Accrued Interest of $7.56	5,000.00	4,883.55	4,988.55	-105.00
May 9, 2022 May 10, 2022	Sale 75,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 89.56% Received Accrued Interest of $326.31	75,000.00	67,171.88	70,656.39	-3,484.51
April 25, 2022 May 12, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.63867187 %	100,000.00	88,638.67	93,028.95	-4,390.28
May 2, 2022 May 12, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.63085938 %	125,000.00	113,288.57	119,445.31	-6,156.74
May 4, 2022 May 12, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @93.78125 %	75,000.00	70,335.94	72,454.10	-2,118.16
May 4, 2022 May 12, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.48242188 %	50,000.00	45,241.21	47,523.57	-2,282.36
May 4, 2022 May 12, 2022	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @93.78125 %	200,000.00	187,562.50	193,554.69	-5,992.19
April 25, 2022 May 12, 2022	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.63867187 %	100,000.00	88,638.67	93,028.95	4,390.28

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
May 3, 2022 May 12, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @87.7265625 %	25,000.00	21,931.64	23,286.62	-1,354.98
April 25, 2022 May 12, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.63867188 %	100,000.00	88,638.67	92,596.36	-3,957.69
May 3, 2022 May 12, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @87.7265625 %	50,000.00	43,863.28	46,298.18	-2,434.90
May 11, 2022 May 13, 2022	Sale 20,000.00 Par Value of Bank of America Corp Variable 4.571% 27 Apr 2033 @ 98.92% Received Accrued Interest of $40.63	20,000.00	19,784.40	20,000.00	-215.60
May 12, 2022 May 16, 2022	Sale 10,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 May 2032 @ 100.24% Received Accrued Interest of $0.78	10,000.00	10,023.83	9,816.09	207.74
May 13, 2022 May 16, 2022	Sale 5,000.00 Par Value of United States Treasury Note/Bond 1.875% 28 Feb 2027 @ 95.50% Received Accrued Interest of $19.62	5,000.00	4,774.80	4,969.16	-194.36
April 6, 2022 May 17, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15yr MPT 2.000% 5/15/35 @95.28125 %	75,000.00	71,460.94	72,364.25	-903.31
April 6, 2022 May 17, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15yr MPT 2.000% 5/15/35 @95.28125 %	75,000.00	71,460.94	72,364.26	-903.32
April 6, 2022 May 17, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15yr MPT 2.000% 5/15/35 @95.28125 %	50,000.00	47,640.63	48,242.84	-602.21
April 6, 2022 May 17, 2022	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15yr MPT 2.000% 5/15/35 @95.28125 %	50,000.00	47,640.63	48,242.84	602.21

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
April 6, 2022 May 17, 2022	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15yr MPT 2.000% 5/15/35 @95.28125 %	75,000.00	71,460.94	72,364.26	903.32
April 6, 2022 May 17, 2022	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15yr MPT 2.000% 5/15/35 @95.28125 %	75,000.00	71,460.94	72,364.25	903.31
April 6, 2022 May 17, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15yr MPT 2.000% 5/15/35 @95.28125 %	75,000.00	71,460.94	72,342.77	-881.83
April 6, 2022 May 17, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15yr MPT 2.000% 5/15/35 @95.28125 %	50,000.00	47,640.63	48,230.47	-589.84
April 6, 2022 May 17, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15yr MPT 2.000% 5/15/35 @95.28125 %	75,000.00	71,460.94	72,377.93	-916.99
April 6, 2022 May 17, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15yr MPT 2.000% 5/15/35 @95.28125 %	50,000.00	47,640.63	48,244.14	-603.51
May 17, 2022 May 18, 2022	Sale 15,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 May 2032 @ 99.24% Received Accrued Interest of $3.52	15,000.00	14,885.74	14,737.28	148.46
May 6, 2022 May 19, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 5/15/2051 @91.97851563 %	125,000.00	114,973.14	117,973.63	-3,000.49
May 19, 2022 May 20, 2022	Sale 5,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 97.78% Received Accrued Interest of $1.95	5,000.00	4,888.87	4,836.03	52.84

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
May 19, 2022 May 20, 2022	Sale 150,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 Mar 2027 @ 98.58% Received Accrued Interest of $512.30	150,000.00	147,867.18	148,998.87	-1,131.69
May 19, 2022 May 20, 2022	Sale 35,000.00 Par Value of United States Treasury Note/Bond 2.25% 15 May 2041 @ 85.61% Received Accrued Interest of $10.70	35,000.00	29,963.28	37,242.68	-7,279.40
May 19, 2022 May 23, 2022	Sale 20,000.00 Par Value of Goldman Sachs Group Inc/The Variable 3.102% 24 Feb 2033 @ 87.08% Received Accrued Interest of $153.38	20,000.00	17,416.60	19,792.18	-2,375.58
May 26, 2022 May 27, 2022	Sale 115,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 Mar 2027 @ 99.15% Received Accrued Interest of $447.75	115,000.00	114,019.81	114,232.47	-212.66
May 27, 2022 May 31, 2022	Sale 10,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 May 2032 @ 101.14% Received Accrued Interest of $12.50	10,000.00	10,114.06	10,005.01	109.05
June 2, 2022 June 3, 2022	Sale 10,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 May 2032 @ 99.60% Received Accrued Interest of $14.84	10,000.00	9,960.16	10,014.20	-54.04
June 6, 2022 June 7, 2022	Sale 70,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 May 2032 @ 98.54% Received Accrued Interest of $125.78	70,000.00	68,977.35	70,099.42	-1,122.07
June 6, 2022 June 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @87.9140625 %	100,000.00	87,914.06	88,069.20	-155.14
June 7, 2022 June 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @90.92382813 %	75,000.00	68,192.87	67,808.87	384.00
June 7, 2022 June 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 6/15/48 @94.59570313 %	150,000.00	141,893.55	140,367.19	1,526.36

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 8, 2022 June 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 6/15/48 @94.41796875 %	125,000.00	118,022.46	116,972.65	1,049.81
June 13, 2022 June 14, 2022	Sale 5,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 May 2024 @ 98.61% Received Accrued Interest of $4.78	5,000.00	4,930.27	4,993.42	-63.15
June 14, 2022 June 15, 2022	Sale 20,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 Mar 2027 @ 95.14% Received Accrued Interest of $103.83	20,000.00	19,027.34	19,866.51	-839.17
June 14, 2022 June 16, 2022	Sale 15,000.00 Par Value of Citigroup Inc Variable 4.91% 24 May 2033 @ 96.75% Received Accrued Interest of $45.01	15,000.00	14,512.80	15,000.00	-487.20
June 15, 2022 June 16, 2022	Sale 15,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 May 2032 @ 95.54% Received Accrued Interest of $37.50	15,000.00	14,330.86	14,813.15	-482.29
June 21, 2022 June 22, 2022	Sale 10,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 90.67% Received Accrued Interest of $29.69	10,000.00	9,067.19	9,647.94	-580.75
Total Sales			**$22,338,438.11**	**$22,539,331.30**	**-$164,660.27**
Total Citigroup Global Markets Inc 0274			**$48,801,299.54**	**$49,002,192.73**	**-$164,660.27**
Cowen and Company, LLC - 62513					
Purchases					
May 26, 2022 May 31, 2022	Purchase 84,338.00 Shares of iShares MSCI USA Min Vol Factor ETF @ $72.904, Paid $843.38 Broker Commission	84,338.00	6,149,422.81	6,149,422.81	
Total Purchases			**$6,149,422.81**	**$6,149,422.81**	**$0.00**

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales					
July 12, 2021 July 14, 2021	Sale 153,436.00 Shares of iShares MSCI USA Min Vol Factor ETF @ $74.9402, Paid $58.65 SEC Fee, $1,534.36 Broker Commission	153,436.00	11,496,931.52	9,655,545.54	1,841,385.98
Total Sales			**$11,496,931.52**	**$9,655,545.54**	**$1,841,385.98**
Total Cowen and Company, LLC - 62513			**$17,646,354.33**	**$15,804,968.35**	**$1,841,385.98**
Credit Suisse Securities (USA) 0355					
Purchases					
June 30, 2021 July 2, 2021	Purchase 25,000.00 Par Value of Natwest Group PLC Variable 4.269% 22 Mar 2025 @ 108.58% Paid Accrued Interest of $296.46	25,000.00	27,145.25	27,145.25	
May 6, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.359375 %	150,000.00	155,039.06	155,039.06	
May 10, 2021 July 14, 2021	Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.84375 %	225,000.00	226,898.44	226,898.44	
May 11, 2021 July 14, 2021	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.640625 %	200,000.00	201,281.25	201,281.25	
May 12, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.015625 %	150,000.00	154,523.44	154,523.44	
May 18, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.15625 %	150,000.00	154,734.38	154,734.38	
May 19, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.203125 %	150,000.00	154,804.69	154,804.69	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 20, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.203125 %	150,000.00	154,804.69	154,804.69	
May 26, 2021 July 14, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.5 %	100,000.00	103,500.00	103,500.00	
May 27, 2021 July 14, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.65625 %	100,000.00	100,656.25	100,656.25	
May 28, 2021 July 14, 2021	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.8242187 %	200,000.00	201,648.44	201,648.44	
May 6, 2021 July 14, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.359375 %	150,000.00	155,039.06	155,039.06	
May 10, 2021 July 14, 2021	Reversal of Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.84375 %	225,000.00	226,898.44	226,898.44	
May 11, 2021 July 14, 2021	Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.640625 %	200,000.00	201,281.25	201,281.25	
May 12, 2021 July 14, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.015625 %	150,000.00	154,523.44	154,523.44	
May 18, 2021 July 14, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.15625 %	150,000.00	154,734.38	154,734.38	
May 19, 2021 July 14, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.203125 %	150,000.00	154,804.69	154,804.69	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 20, 2021 July 14, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.203125 %	150,000.00	154,804.69	154,804.69	
May 26, 2021 July 14, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.5 %	100,000.00	103,500.00	103,500.00	
May 27, 2021 July 14, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.65625 %	100,000.00	100,656.25	100,656.25	
May 28, 2021 July 14, 2021	Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.8242187 %	200,000.00	201,648.44	201,648.44	
May 6, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.359375 %	150,000.00	155,039.06	155,039.06	
May 12, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.015625 %	150,000.00	154,523.44	154,523.44	
May 18, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.15625 %	150,000.00	154,734.38	154,734.38	
May 19, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.203125 %	150,000.00	154,804.69	154,804.69	
May 20, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.203125 %	150,000.00	154,804.69	154,804.69	
May 26, 2021 July 14, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.5 %	100,000.00	103,500.00	103,500.00	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 10, 2021 July 14, 2021	Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.84375 %	225,000.00	226,898.44	226,898.44	
May 11, 2021 July 14, 2021	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.640625 %	200,000.00	201,281.25	201,281.25	
May 27, 2021 July 14, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.65625 %	100,000.00	100,656.25	100,656.25	
May 28, 2021 July 14, 2021	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.8242187 %	200,000.00	201,648.44	201,648.44	
July 13, 2021 July 15, 2021	Purchase 5,000.00 Par Value of Credit Suisse Group AG Variable 2.193% 05 Jun 2026 @ 102.61% Paid Accrued Interest of $12.18	5,000.00	5,130.60	5,130.60	
May 21, 2021 July 19, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @102.9375 %	125,000.00	128,671.88	128,671.88	
May 26, 2021 July 19, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @103.234375 %	50,000.00	51,617.19	51,617.19	
May 12, 2021 July 19, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 7/15/36 @100.671875 %	75,000.00	75,503.91	75,503.91	
May 19, 2021 July 19, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 7/15/36 @100.875 %	100,000.00	100,875.00	100,875.00	
May 21, 2021 July 19, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @102.9375 %	125,000.00	128,671.88	128,671.88	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 26, 2021 July 19, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @103.234375 %	50,000.00	51,617.19	51,617.19	
May 26, 2021 July 19, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @103.234375 %	50,000.00	51,617.19	51,617.19	
May 21, 2021 July 19, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @102.9375 %	125,000.00	128,671.88	128,671.88	
June 3, 2021 July 21, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.234375 %	75,000.00	77,425.78	77,425.78	
June 1, 2021 July 21, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.000% 7/15/50 @101.359375 %	125,000.00	126,699.22	126,699.22	
June 3, 2021 July 21, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.234375 %	75,000.00	77,425.78	77,425.78	
June 3, 2021 July 21, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.234375 %	75,000.00	77,425.78	77,425.78	
June 7, 2021 August 12, 2021	Purchase 375,000.00 Par Value 375,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.5625 %	375,000.00	377,109.38	377,109.38	
June 8, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.140625 %	150,000.00	154,710.94	154,710.94	
June 10, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.3125 %	150,000.00	154,968.75	154,968.75	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 11, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.375 %	150,000.00	155,062.50	155,062.50	
June 11, 2021 August 12, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101 %	125,000.00	126,250.00	126,250.00	
June 14, 2021 August 12, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.203125 %	175,000.00	180,605.47	180,605.47	
June 14, 2021 August 12, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.6875 %	125,000.00	125,859.38	125,859.38	
June 16, 2021 August 12, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.15625 %	175,000.00	180,523.44	180,523.44	
June 21, 2021 August 12, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.359375 %	100,000.00	100,359.38	100,359.38	
June 7, 2021 August 12, 2021	Purchase 375,000.00 Par Value 375,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.5625 %	375,000.00	377,109.38	377,109.38	
June 11, 2021 August 12, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101 %	125,000.00	126,250.00	126,250.00	
June 14, 2021 August 12, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.6875 %	125,000.00	125,859.38	125,859.38	
June 21, 2021 August 12, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.359375 %	100,000.00	100,359.38	100,359.38	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 8, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.140625 %	150,000.00	154,710.94	154,710.94	
June 10, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.3125 %	150,000.00	154,968.75	154,968.75	
June 11, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.375 %	150,000.00	155,062.50	155,062.50	
June 14, 2021 August 12, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.203125 %	175,000.00	180,605.47	180,605.47	
June 16, 2021 August 12, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.15625 %	175,000.00	180,523.44	180,523.44	
June 8, 2021 August 12, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.140625 %	150,000.00	154,710.94	154,710.94	
June 10, 2021 August 12, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.3125 %	150,000.00	154,968.75	154,968.75	
June 11, 2021 August 12, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.375 %	150,000.00	155,062.50	155,062.50	
June 14, 2021 August 12, 2021	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.203125 %	175,000.00	180,605.47	180,605.47	
June 16, 2021 August 12, 2021	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.15625 %	175,000.00	180,523.44	180,523.44	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 7, 2021 August 12, 2021	Reversal of Purchase 375,000.00 Par Value 375,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.5625 %	375,000.00	377,109.38	377,109.38	
June 11, 2021 August 12, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101 %	125,000.00	126,250.00	126,250.00	
June 14, 2021 August 12, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.6875 %	125,000.00	125,859.38	125,859.38	
June 21, 2021 August 12, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.359375 %	100,000.00	100,359.38	100,359.38	
June 16, 2021 August 17, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of Umbs Tba 15yr Mpt 1.500% 8/15/2036 @100.921875 %	100,000.00	100,921.88	100,921.88	
June 21, 2021 August 17, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 8/15/36 @102.578125 %	125,000.00	128,222.66	128,222.66	
June 25, 2021 August 17, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 8/15/36 @102.765625 %	50,000.00	51,382.81	51,382.81	
June 28, 2021 August 19, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.15625 %	50,000.00	51,578.13	51,578.13	
June 28, 2021 August 19, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.000% 8/15/51 @101.5625 %	75,000.00	76,171.88	76,171.88	
June 28, 2021 August 19, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.15625 %	50,000.00	51,578.13	51,578.13	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 28, 2021 August 19, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.15625 %	50,000.00	51,578.13	51,578.13	
July 8, 2021 September 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.515625 %	150,000.00	155,273.44	155,273.44	
July 13, 2021 September 14, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.3125 %	175,000.00	180,796.88	180,796.88	
July 16, 2021 September 14, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.421875 %	175,000.00	180,988.28	180,988.28	
July 19, 2021 September 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.65625 %	150,000.00	155,484.38	155,484.38	
July 22, 2021 September 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.65625 %	150,000.00	155,484.38	155,484.38	
July 13, 2021 September 14, 2021	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.3125 %	175,000.00	180,796.88	180,796.88	
July 16, 2021 September 14, 2021	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.421875 %	175,000.00	180,988.28	180,988.28	
July 19, 2021 September 14, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.65625 %	150,000.00	155,484.38	155,484.38	
July 22, 2021 September 14, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.65625 %	150,000.00	155,484.38	155,484.38	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
July 8, 2021 September 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.515625 %	150,000.00	155,273.44	155,273.44	
July 8, 2021 September 14, 2021	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @101.390625 %	200,000.00	202,781.25	202,781.25	
July 13, 2021 September 14, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.3125 %	175,000.00	180,796.88	180,796.88	
July 14, 2021 September 14, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @101.0625 %	175,000.00	176,859.38	176,859.38	
July 16, 2021 September 14, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.421875 %	175,000.00	180,988.28	180,988.28	
July 16, 2021 September 14, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @101.25 %	175,000.00	177,187.50	177,187.50	
July 19, 2021 September 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.65625 %	150,000.00	155,484.38	155,484.38	
July 19, 2021 September 14, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @101.734375 %	175,000.00	178,035.16	178,035.16	
July 22, 2021 September 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @101.34375 %	150,000.00	152,015.63	152,015.63	
July 22, 2021 September 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.65625 %	150,000.00	155,484.38	155,484.38	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
July 30, 2021 September 14, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @101.7734375 %	175,000.00	178,103.52	178,103.52	
July 8, 2021 September 14, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.515625 %	150,000.00	155,273.44	155,273.44	
July 13, 2021 September 16, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 15YR MPT 2% 15 Sep 2035 @102.9511718 %	100,000.00	102,951.17	102,951.17	
July 26, 2021 September 16, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2% 15 Sep 2035 @103.53125 %	75,000.00	77,648.44	77,648.44	
July 30, 2021 September 16, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 9/15/36 @101.7324218 %	100,000.00	101,732.42	101,732.42	
September 16, 2021 September 20, 2021	Purchase 45,000.00 Par Value of Credit Suisse Group AG Variable 2.193% 05 Jun 2026 @ 102.45% Paid Accrued Interest of $287.83	45,000.00	46,100.70	46,100.70	
July 26, 2021 September 21, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.484375 %	50,000.00	51,742.19	51,742.19	
July 27, 2021 September 21, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.484375 %	50,000.00	51,742.19	51,742.19	
July 27, 2021 September 21, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30Yr MPT 2.000% 9/15/50 @102.015625 %	75,000.00	76,511.72	76,511.72	
July 26, 2021 September 21, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.484375 %	50,000.00	51,742.19	51,742.19	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
September 29, 2021 October 1, 2021	Purchase 40,000.00 Par Value of DNB Bank ASA 1.127% 16 Sep 2026 @ 98.87% Paid Accrued Interest of $18.78	40,000.00	39,546.00	39,546.00	
August 9, 2021 October 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2051 @103.34375 %	150,000.00	155,015.63	155,015.63	
August 18, 2021 October 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2051 @103.421875 %	150,000.00	155,132.81	155,132.81	
August 19, 2021 October 14, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2051 @103.625 %	175,000.00	181,343.75	181,343.75	
August 20, 2021 October 14, 2021	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2051 @103.546875 %	200,000.00	207,093.75	207,093.75	
August 11, 2021 October 14, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2051 @100.78125 %	125,000.00	125,976.56	125,976.56	
August 13, 2021 October 14, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2051 @101.09375 %	125,000.00	126,367.19	126,367.19	
August 18, 2021 October 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2051 @100.9375 %	150,000.00	151,406.25	151,406.25	
August 19, 2021 October 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2051 @101.21875 %	150,000.00	151,828.13	151,828.13	
August 20, 2021 October 14, 2021	Purchase 525,000.00 Par Value 525,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2051 @101.15625 %	525,000.00	531,070.31	531,070.31	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
August 18, 2021 October 19, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 15YR MPT 2% 25 Apr 2035 @103.2480468 %	100,000.00	103,248.05	103,248.05	
August 19, 2021 October 19, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Oct 2036 @101.3574218 %	100,000.00	101,357.42	101,357.42	
August 27, 2021 October 19, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2% 25 Apr 2035 @103.1542968 %	75,000.00	77,365.72	77,365.72	
August 20, 2021 October 21, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2051 @103.34375 %	50,000.00	51,671.88	51,671.88	
August 27, 2021 October 21, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2051 @103.390625 %	125,000.00	129,238.28	129,238.28	
August 20, 2021 October 21, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2051 @103.34375 %	50,000.00	51,671.88	51,671.88	
August 27, 2021 October 21, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2051 @103.390625 %, TBA	125,000.00	129,238.28	129,238.28	
August 27, 2021 October 21, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2051 @103.390625 %	125,000.00	129,238.28	129,238.28	
August 20, 2021 October 21, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2051 @103.34375 %	50,000.00	51,671.88	51,671.88	
October 26, 2021 October 28, 2021	Purchase 5,000.00 Par Value of Credit Suisse Group AG Variable 2.593% 11 Sep 2025 @ 102.89% Paid Accrued Interest of $16.93	5,000.00	5,144.25	5,144.25	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
September 10, 2021 November 10, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.546875 %	175,000.00	181,207.03	181,207.03	
September 20, 2021 November 10, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.453125 %	175,000.00	181,042.97	181,042.97	
September 27, 2021 November 10, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.9375 %	150,000.00	154,406.25	154,406.25	
September 10, 2021 November 10, 2021	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.546875 %	175,000.00	181,207.03	181,207.03	
September 20, 2021 November 10, 2021	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.453125 %	175,000.00	181,042.97	181,042.97	
September 27, 2021 November 10, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.9375 %	150,000.00	154,406.25	154,406.25	
September 10, 2021 November 10, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.546875 %	175,000.00	181,207.03	181,207.03	
September 20, 2021 November 10, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.453125 %	175,000.00	181,042.97	181,042.97	
September 22, 2021 November 10, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.515625 %	125,000.00	129,394.53	129,394.53	
September 27, 2021 November 10, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.9375 %	150,000.00	154,406.25	154,406.25	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
September 10, 2021 November 10, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @100.96875 %	175,000.00	176,695.31	176,695.31	
September 14, 2021 November 10, 2021	Purchase 400,000.00 Par Value 400,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @101.234375 %	400,000.00	404,937.50	404,937.50	
September 20, 2021 November 10, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @100.90625 %	175,000.00	176,585.94	176,585.94	
September 22, 2021 November 10, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @100.9375 %	125,000.00	126,171.88	126,171.88	
September 27, 2021 November 10, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @100.09375 %	100,000.00	100,093.75	100,093.75	
September 13, 2021 November 16, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Nov 2036 @101.4023437 %	75,000.00	76,051.76	76,051.76	
September 14, 2021 November 16, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Nov 2036 @101.53125 %	75,000.00	76,148.44	76,148.44	
September 13, 2021 November 16, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 2.000%15 Nov 2036 @103.359375 %	50,000.00	51,679.69	51,679.69	
September 14, 2021 November 16, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000%15 Nov 2036 @103.4609375 %	75,000.00	77,595.70	77,595.70	
September 22, 2021 November 18, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2051 @103.390625 %	100,000.00	103,390.63	103,390.63	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
September 27, 2021 November 18, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2051 @102.953125 %	75,000.00	77,214.84	77,214.84	
September 22, 2021 November 18, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2051 @103.390625 %	100,000.00	103,390.63	103,390.63	
September 27, 2021 November 18, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2051 @102.953125 %	75,000.00	77,214.84	77,214.84	
September 27, 2021 November 18, 2021	Purchase 25,000.00 Par Value 25,000.00 Current Face of GNMAII Jumbo TBA 30yr Mpt 2.000%15 Nov 50 @101.125 %	25,000.00	25,281.25	25,281.25	
September 27, 2021 November 18, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2051 @102.953125 %	75,000.00	77,214.84	77,214.84	
September 22, 2021 November 18, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2051 @103.390625 %	100,000.00	103,390.63	103,390.63	
October 14, 2021 December 13, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.609375 %	175,000.00	179,566.41	179,566.41	
October 15, 2021 December 13, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.5 %	175,000.00	179,375.00	179,375.00	
October 21, 2021 December 13, 2021	Purchase 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.0195312 %	275,000.00	280,553.71	280,553.71	
October 22, 2021 December 13, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Dec 2051 @104.015625 %	100,000.00	104,015.63	104,015.63	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
October 6, 2021 December 13, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2051 @99.8125 %	150,000.00	149,718.75	149,718.75	
October 14, 2021 December 13, 2021	Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2051 @99.90625 %	225,000.00	224,789.06	224,789.06	
October 15, 2021 December 13, 2021	Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2051 @99.640625 %	225,000.00	224,191.41	224,191.41	
October 18, 2021 December 13, 2021	Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2051 @99.4140625 %	225,000.00	223,681.64	223,681.64	
October 14, 2021 December 13, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.609375 %	175,000.00	179,566.41	179,566.41	
October 15, 2021 December 13, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.5 %	175,000.00	179,375.00	179,375.00	
October 21, 2021 December 13, 2021	Purchase 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.0195312 %	275,000.00	280,553.71	280,553.71	
October 22, 2021 December 13, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Dec 2051 @104.015625 %	100,000.00	104,015.63	104,015.63	
October 14, 2021 December 13, 2021	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.609375 %	175,000.00	179,566.41	179,566.41	
October 15, 2021 December 13, 2021	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.5 %	175,000.00	179,375.00	179,375.00	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
October 21, 2021 December 13, 2021	Reversal of Purchase 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.0195312 %	275,000.00	280,553.71	280,553.71	
October 22, 2021 December 13, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Dec 2051 @104.015625 %	100,000.00	104,015.63	104,015.63	
October 22, 2021 December 16, 2021	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Dec 2036 @100.0390625 %	25,000.00	25,009.77	25,009.77	
December 15, 2021 December 17, 2021	Purchase 10,000.00 Par Value of Broadcom Inc 4.3% 15 Nov 2032 @ 112.38% Paid Accrued Interest of $38.22	10,000.00	11,237.70	11,237.70	
October 25, 2021 December 20, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500%15 Dec 50 @102.1640625 %	175,000.00	178,787.11	178,787.11	
October 25, 2021 December 20, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000%15 Dec 2051 @100.625 %	125,000.00	125,781.25	125,781.25	
December 17, 2021 December 21, 2021	Purchase 15,000.00 Par Value of Broadcom Inc 3.469% 15 Apr 2034 @ 104.65% Paid Accrued Interest of $95.40	15,000.00	15,697.05	15,697.05	
October 27, 2021 January 13, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.140625 %	175,000.00	178,746.09	178,746.09	
November 1, 2021 January 13, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.2109375 %	175,000.00	178,869.14	178,869.14	
November 2, 2021 January 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of Fnma Tba 40yr Mpt 3.000% 1/15/48 @104.1328125 %	100,000.00	104,132.81	104,132.81	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
November 2, 2021 January 13, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.4023437 %	200,000.00	204,804.69	204,804.69	
November 2, 2021 January 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.3671875 %	75,000.00	76,775.39	76,775.39	
October 27, 2021 January 13, 2022	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.140625 %	175,000.00	178,746.09	178,746.09	
November 1, 2021 January 13, 2022	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.2109375 %	175,000.00	178,869.14	178,869.14	
November 2, 2021 January 13, 2022	Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.4023437 %	200,000.00	204,804.69	204,804.69	
November 2, 2021 January 13, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of Fnma Tba 40yr Mpt 3.000% 1/15/48 @104.1328125 %	100,000.00	104,132.81	104,132.81	
November 2, 2021 January 13, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.3671875 %	75,000.00	76,775.39	76,775.39	
November 2, 2021 January 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of Fnma Tba 40yr Mpt 3.000% 1/15/48 @104.1328125 %	100,000.00	104,132.81	104,132.81	
October 26, 2021 January 13, 2022	Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/52 @99.203125 %	225,000.00	223,207.03	223,207.03	
November 1, 2021 January 13, 2022	Purchase 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/52 @99.5703125 %	275,000.00	273,818.36	273,818.36	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
November 2, 2021 January 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/52 @99.828125 %	75,000.00	74,871.09	74,871.09	
October 27, 2021 January 13, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.140625 %	175,000.00	178,746.09	178,746.09	
November 1, 2021 January 13, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.2109375 %	175,000.00	178,869.14	178,869.14	
November 2, 2021 January 13, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.4023437 %	200,000.00	204,804.69	204,804.69	
November 2, 2021 January 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.3671875 %	75,000.00	76,775.39	76,775.39	
November 2, 2021 January 18, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 1/15/36 @102.328125 %	75,000.00	76,746.09	76,746.09	
November 2, 2021 January 18, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 1/15/36 @102.328125 %	75,000.00	76,746.09	76,746.09	
November 2, 2021 January 18, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 1/15/37 @102.328125 %	75,000.00	76,746.09	76,746.09	
November 8, 2021 January 18, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 1/15/37 @100.5625 %	100,000.00	100,562.50	100,562.50	
November 4, 2021 January 20, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 1/15/51 @102.4765625 %	175,000.00	179,333.98	179,333.98	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
November 4, 2021 January 20, 2022	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 1/15/51 @102.4765625 %	175,000.00	179,333.98	179,333.98	
November 4, 2021 January 20, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 1/15/52 @102.4765625 %	175,000.00	179,333.98	179,333.98	
November 5, 2021 January 20, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo Tba 30yr Mpt 2.000% 1/15/51 @101.4179687 %	75,000.00	76,063.48	76,063.48	
December 3, 2021 February 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.8945312 %	150,000.00	152,841.80	152,841.80	
December 8, 2021 February 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.6640625 %	150,000.00	152,496.09	152,496.09	
December 10, 2021 February 14, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.7421875 %	175,000.00	178,048.83	178,048.83	
December 17, 2021 February 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @102.1015625 %	75,000.00	76,576.17	76,576.17	
December 20, 2021 February 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 2/15/48 @103.5546875 %	50,000.00	51,777.34	51,777.34	
January 18, 2022 February 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.265625 %	75,000.00	74,449.22	74,449.22	
December 3, 2021 February 14, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.8945312 %	150,000.00	152,841.80	152,841.80	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
December 8, 2021 February 14, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.6640625 %	150,000.00	152,496.09	152,496.09	
December 10, 2021 February 14, 2022	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.7421875 %	175,000.00	178,048.83	178,048.83	
December 17, 2021 February 14, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @102.1015625 %	75,000.00	76,576.17	76,576.17	
December 20, 2021 February 14, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 2/15/48 @103.5546875 %	50,000.00	51,777.34	51,777.34	
January 18, 2022 February 14, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.265625 %	75,000.00	74,449.22	74,449.22	
December 3, 2021 February 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @101.8945312 %	150,000.00	152,841.80	152,841.80	
December 8, 2021 February 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @101.6640625 %	150,000.00	152,496.09	152,496.09	
December 10, 2021 February 14, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @101.7421875 %	175,000.00	178,048.83	178,048.83	
December 17, 2021 February 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @102.1015625 %	75,000.00	76,576.17	76,576.17	
January 18, 2022 February 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.265625 %	75,000.00	74,449.22	74,449.22	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
December 20, 2021 February 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 2/15/48 @103.5546875 %	50,000.00	51,777.34	51,777.34	
December 7, 2021 February 14, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/52 @99.40625 %	175,000.00	173,960.94	173,960.94	
December 8, 2021 February 14, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/52 @99.125 %	175,000.00	173,468.75	173,468.75	
December 10, 2021 February 14, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/52 @99.515625 %	175,000.00	174,152.34	174,152.34	
December 17, 2021 February 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/52 @99.7890625 %	100,000.00	99,789.06	99,789.06	
February 14, 2022 February 16, 2022	Purchase 10,000.00 Par Value of JBS USA LUX SA / JBS USA Food Co / JBS USA Finance Inc 3.75% 01 Dec 2031 @ 94.25% Paid Accrued Interest of $78.12	10,000.00	9,425.00	9,425.00	
December 10, 2021 February 17, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 2/15/36 @102.1308593 %	75,000.00	76,598.14	76,598.14	
December 10, 2021 February 17, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 2/15/36 @102.1308593 %	75,000.00	76,598.14	76,598.14	
December 10, 2021 February 17, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 2/15/37 @100.0488281 %	75,000.00	75,036.62	75,036.62	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
December 10, 2021 February 17, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 2/15/37 @102.1308593 %	75,000.00	76,598.14	76,598.14	
January 4, 2022 February 22, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 2/15/51 @101.7734375 %	175,000.00	178,103.52	178,103.52	
January 4, 2022 February 22, 2022	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 2/15/51 @101.7734375 %	175,000.00	178,103.52	178,103.52	
December 27, 2021 February 22, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000% 2/15/52 @100.8007812 %	75,000.00	75,600.59	75,600.59	
January 4, 2022 February 22, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 2/15/51 @101.7734375 %	175,000.00	178,103.52	178,103.52	
March 1, 2022 March 3, 2022	Purchase 35,000.00 Par Value of Charles Schwab Corp/The 2.9% 03 Mar 2032 @ 99.78%	35,000.00	34,921.60	34,921.60	
March 4, 2022 March 8, 2022	Purchase 10,000.00 Par Value of Aercap Ireland Cap/Globa 2.45% 29 Oct 2026 @ 95.56% Paid Accrued Interest of $87.79	10,000.00	9,556.40	9,556.40	
March 7, 2022 March 9, 2022	Purchase 15,000.00 Par Value of Credit Suisse Group Ag 3.091% 14 May 2032 @ 93.79% Paid Accrued Interest of $148.11	15,000.00	14,068.05	14,068.05	
March 8, 2022 March 10, 2022	Purchase 30,000.00 Par Value of Charter Communications Operating LLC / Charter Communications Operating Capital 2.3% 01 Feb 2032 @ 86.72% Paid Accrued Interest of $74.75	30,000.00	26,014.50	26,014.50	
January 12, 2022 March 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @100.15625 %	150,000.00	150,234.38	150,234.38	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
January 20, 2022 March 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @101.703125 %	50,000.00	50,851.56	50,851.56	
January 27, 2022 March 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.26171875 %	125,000.00	124,077.15	124,077.15	
January 31, 2022 March 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.59375 %	125,000.00	124,492.19	124,492.19	
January 31, 2022 March 14, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.66015625 %	25,000.00	24,915.04	24,915.04	
February 7, 2022 March 14, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @101.2148437 %	175,000.00	177,125.98	177,125.98	
February 23, 2022 March 14, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @100.1367187 %	200,000.00	200,273.44	200,273.44	
January 12, 2022 March 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @100.15625 %	150,000.00	150,234.38	150,234.38	
January 21, 2022 March 14, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.609375 %	200,000.00	199,218.75	199,218.75	
January 31, 2022 March 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.59375 %	125,000.00	124,492.19	124,492.19	
January 27, 2022 March 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.26171875 %	125,000.00	124,077.15	124,077.15	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
January 31, 2022 March 14, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.66015625 %	25,000.00	24,915.04	24,915.04	
January 18, 2022 March 14, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @96.91015625 %	175,000.00	169,592.77	169,592.77	
January 19, 2022 March 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @97.03125 %	150,000.00	145,546.88	145,546.88	
January 27, 2022 March 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @96.97265625 %	125,000.00	121,215.82	121,215.82	
January 20, 2022 March 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @101.703125 %	50,000.00	50,851.56	50,851.56	
February 7, 2022 March 14, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @101.21484375 %	175,000.00	177,125.98	177,125.98	
February 23, 2022 March 14, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @100.13671875 %	200,000.00	200,273.44	200,273.44	
January 12, 2022 March 14, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @100.15625 %	150,000.00	150,234.38	150,234.38	
January 20, 2022 March 14, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @101.703125 %	50,000.00	50,851.56	50,851.56	
January 27, 2022 March 14, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.26171875 %	125,000.00	124,077.15	124,077.15	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
January 31, 2022 March 14, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.59375 %	125,000.00	124,492.19	124,492.19	
January 31, 2022 March 14, 2022	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.66015625 %	25,000.00	24,915.04	24,915.04	
February 7, 2022 March 14, 2022	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @101.2148437 %	175,000.00	177,125.98	177,125.98	
February 23, 2022 March 14, 2022	Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @100.1367187 %	200,000.00	200,273.44	200,273.44	
March 10, 2022 March 15, 2022	Purchase 15,000.00 Par Value of Magallanes Inc 4.279% 15 Mar 2032 @ 99.43%	15,000.00	14,914.05	14,914.05	
February 3, 2022 March 17, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of Umbs Tba 15yr Mpt 2.000% 3/15/36 @100.0566406 %	75,000.00	75,042.48	75,042.48	
February 3, 2022 March 17, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of Umbs Tba 15yr Mpt 2.000% 3/15/36 @100.05664063 %	75,000.00	75,042.48	75,042.48	
January 28, 2022 March 17, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 3/15/37 @98.04492188 %	75,000.00	73,533.69	73,533.69	
February 3, 2022 March 17, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of Umbs Tba 15yr Mpt 2.000% 3/15/36 @100.0566406 %	75,000.00	75,042.48	75,042.48	
February 7, 2022 March 21, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 3/15/51 @99.59765625 %	175,000.00	174,295.90	174,295.90	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
February 7, 2022 March 21, 2022	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 3/15/51 @99.59765625 %	175,000.00	174,295.90	174,295.90	
February 8, 2022 March 21, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000% 3/15/52 @97.37109375 %	125,000.00	121,713.87	121,713.87	
February 7, 2022 March 21, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 3/15/51 @99.59765625 %	175,000.00	174,295.90	174,295.90	
February 22, 2022 April 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.65234375 %	150,000.00	146,478.52	146,478.52	
February 23, 2022 April 13, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.37890625 %	200,000.00	194,757.81	194,757.81	
February 24, 2022 April 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @99.984375 %	150,000.00	149,976.56	149,976.56	
February 24, 2022 April 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.53125 %	150,000.00	146,296.88	146,296.88	
March 1, 2022 April 13, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @101.296875 %	175,000.00	177,269.53	177,269.53	
March 2, 2022 April 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @100.546875 %	50,000.00	50,273.44	50,273.44	
March 2, 2022 April 13, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @100.4375 %	200,000.00	200,875.00	200,875.00	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
February 22, 2022 April 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.65234375 %	150,000.00	146,478.52	146,478.52	
February 23, 2022 April 13, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.37890625 %	200,000.00	194,757.81	194,757.81	
February 24, 2022 April 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.53125 %	150,000.00	146,296.88	146,296.88	
February 22, 2022 April 13, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.65234375 %	150,000.00	146,478.52	146,478.52	
February 23, 2022 April 13, 2022	Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.37890625 %	200,000.00	194,757.81	194,757.81	
February 24, 2022 April 13, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @99.984375 %	150,000.00	149,976.56	149,976.56	
February 24, 2022 April 13, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.53125 %	150,000.00	146,296.88	146,296.88	
March 1, 2022 April 13, 2022	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @101.296875 %	175,000.00	177,269.53	177,269.53	
March 2, 2022 April 13, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @100.546875 %	50,000.00	50,273.44	50,273.44	
March 2, 2022 April 13, 2022	Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @100.4375 %	200,000.00	200,875.00	200,875.00	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
February 22, 2022 April 13, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @95.03125 %	200,000.00	190,062.50	190,062.50	
February 24, 2022 April 13, 2022	Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @94.80078125 %	225,000.00	213,301.76	213,301.76	
February 28, 2022 April 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @95.55078125 %	125,000.00	119,438.48	119,438.48	
March 14, 2022 April 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @93.75 %	100,000.00	93,750.00	93,750.00	
February 24, 2022 April 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @99.984375 %	150,000.00	149,976.56	149,976.56	
March 1, 2022 April 13, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @101.296875 %	175,000.00	177,269.53	177,269.53	
March 2, 2022 April 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @100.546875 %	50,000.00	50,273.44	50,273.44	
March 2, 2022 April 13, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @100.4375 %	200,000.00	200,875.00	200,875.00	
March 2, 2022 April 18, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 4/15/35 @99.11914062 %	75,000.00	74,339.36	74,339.36	
March 2, 2022 April 18, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 4/15/35 @99.11914063 %	75,000.00	74,339.36	74,339.36	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 2, 2022 April 18, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 4/15/35 @99.11914062 %	75,000.00	74,339.36	74,339.36	
March 3, 2022 April 21, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 4/15/52 @99.44921875 %	150,000.00	149,173.83	149,173.83	
March 3, 2022 April 21, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000% 4/15/52 @97.109375 %	75,000.00	72,832.03	72,832.03	
March 3, 2022 April 21, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 4/15/52 @99.44921875 %	150,000.00	149,173.83	149,173.83	
March 3, 2022 April 21, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 4/15/52 @99.44921875 %	150,000.00	149,173.83	149,173.83	
April 20, 2022 April 22, 2022	Purchase 13.00 Shares of Welltower Inc @ $97.72, Paid $0.52 Broker Commission	13.00	1,270.88	1,270.88	
March 15, 2022 May 12, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.703125 %	125,000.00	117,128.91	117,128.91	
March 17, 2022 May 12, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.64453125 %	175,000.00	163,877.93	163,877.93	
March 17, 2022 May 12, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @96.234375 %	150,000.00	144,351.56	144,351.56	
March 18, 2022 May 12, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @96.515625 %	150,000.00	144,773.44	144,773.44	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 21, 2022 May 12, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.25 %	150,000.00	139,875.00	139,875.00	
March 23, 2022 May 12, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.53125 %	150,000.00	143,296.88	143,296.88	
March 24, 2022 May 12, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.5859375 %	100,000.00	92,585.94	92,585.94	
March 24, 2022 May 12, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.40625 %	50,000.00	46,203.13	46,203.13	
March 28, 2022 May 12, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @96.53515625 %	100,000.00	96,535.16	96,535.16	
March 29, 2022 May 12, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.1640625 %	100,000.00	92,164.06	92,164.06	
March 29, 2022 May 12, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @94.80859375 %	100,000.00	94,808.59	94,808.59	
March 29, 2022 May 12, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @97.14453125 %	200,000.00	194,289.06	194,289.06	
March 31, 2022 May 12, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.1484375 %	150,000.00	142,722.66	142,722.66	
April 1, 2022 May 12, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @91.90234375 %	125,000.00	114,877.93	114,877.93	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
April 1, 2022 May 12, 2022	Purchase 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @97.04296875 %	275,000.00	266,868.16	266,868.16	
April 11, 2022 May 12, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of FNMA TBA 30YR MPT 3.500% 5/15/48 @97.75 %	25,000.00	24,437.50	24,437.50	
April 11, 2022 May 12, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 5/15/52 @99.9375 %	25,000.00	24,984.38	24,984.38	
April 12, 2022 May 12, 2022	Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 5/15/52 @100.578125 %	225,000.00	226,300.78	226,300.78	
April 28, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.59375 %	75,000.00	66,445.31	66,445.31	
April 29, 2022 May 12, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @94.33203125 %	50,000.00	47,166.02	47,166.02	
March 17, 2022 May 12, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @96.234375 %	150,000.00	144,351.56	144,351.56	
March 18, 2022 May 12, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @96.515625 %	150,000.00	144,773.44	144,773.44	
March 23, 2022 May 12, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.53125 %	150,000.00	143,296.88	143,296.88	
March 29, 2022 May 12, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @94.80859375 %	100,000.00	94,808.59	94,808.59	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 31, 2022 May 12, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.1484375 %	150,000.00	142,722.66	142,722.66	
March 23, 2022 May 12, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.53125 %	150,000.00	143,296.88	143,296.88	
March 29, 2022 May 12, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @94.80859375 %	100,000.00	94,808.59	94,808.59	
March 31, 2022 May 12, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.1484375 %	150,000.00	142,722.66	142,722.66	
March 17, 2022 May 12, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @96.234375 %	150,000.00	144,351.56	144,351.56	
March 18, 2022 May 12, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @96.515625 %	150,000.00	144,773.44	144,773.44	
March 28, 2022 May 12, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @96.53515625 %	100,000.00	96,535.16	96,535.16	
March 29, 2022 May 12, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @97.14453125 %	200,000.00	194,289.06	194,289.06	
April 1, 2022 May 12, 2022	Purchase 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @97.04296875 %	275,000.00	266,868.16	266,868.16	
April 29, 2022 May 12, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @94.33203125 %	50,000.00	47,166.02	47,166.02	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
April 11, 2022 May 12, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of FNMA TBA 30YR MPT 3.500% 5/15/48 @97.75 %	25,000.00	24,437.50	24,437.50	
April 11, 2022 May 12, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 5/15/52 @99.9375 %	25,000.00	24,984.38	24,984.38	
April 12, 2022 May 12, 2022	Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 5/15/52 @100.578125 %	225,000.00	226,300.78	226,300.78	
April 29, 2022 May 12, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @94.33203125 %	50,000.00	47,166.02	47,166.02	
April 1, 2022 May 12, 2022	Reversal of Purchase 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @97.04296875 %	275,000.00	266,868.16	266,868.16	
March 29, 2022 May 12, 2022	Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @97.14453125 %	200,000.00	194,289.06	194,289.06	
March 28, 2022 May 12, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @96.53515625 %	100,000.00	96,535.16	96,535.16	
April 11, 2022 May 12, 2022	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of FNMA TBA 30YR MPT 3.500% 5/15/48 @97.75 %	25,000.00	24,437.50	24,437.50	
April 12, 2022 May 12, 2022	Reversal of Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 5/15/52 @100.578125 %	225,000.00	226,300.78	226,300.78	
April 11, 2022 May 12, 2022	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 5/15/52 @99.9375 %	25,000.00	24,984.38	24,984.38	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
April 28, 2022 May 12, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.59375 %	75,000.00	66,445.31	66,445.31	
March 15, 2022 May 12, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.703125 %	125,000.00	117,128.91	117,128.91	
March 17, 2022 May 12, 2022	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.64453125 %	175,000.00	163,877.93	163,877.93	
March 21, 2022 May 12, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.25 %	150,000.00	139,875.00	139,875.00	
March 24, 2022 May 12, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.5859375 %	100,000.00	92,585.94	92,585.94	
March 24, 2022 May 12, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.40625 %	50,000.00	46,203.13	46,203.13	
March 29, 2022 May 12, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.1640625 %	100,000.00	92,164.06	92,164.06	
April 1, 2022 May 12, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @91.90234375 %	125,000.00	114,877.93	114,877.93	
March 17, 2022 May 12, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.64453125 %	175,000.00	163,877.93	163,877.93	
March 21, 2022 May 12, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.25 %	150,000.00	139,875.00	139,875.00	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 29, 2022 May 12, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.1640625 %	100,000.00	92,164.06	92,164.06	
April 1, 2022 May 12, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @91.90234375 %	125,000.00	114,877.93	114,877.93	
March 15, 2022 May 12, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.703125 %	125,000.00	117,128.91	117,128.91	
March 24, 2022 May 12, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.5859375 %	100,000.00	92,585.94	92,585.94	
March 24, 2022 May 12, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.40625 %	50,000.00	46,203.13	46,203.13	
April 28, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.59375 %	75,000.00	66,445.31	66,445.31	
April 1, 2022 May 17, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15yr MPT 2.000% 5/15/35 @96.50390625 %	75,000.00	72,377.93	72,377.93	
April 1, 2022 May 17, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15yr MPT 2.000% 5/15/35 @96.50390625 %	75,000.00	72,377.93	72,377.93	
April 1, 2022 May 17, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15yr MPT 2.000% 5/15/35 @96.50390625 %	75,000.00	72,377.93	72,377.93	
April 11, 2022 May 19, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 5/15/2051 @94.19335937 %	150,000.00	141,290.04	141,290.04	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
April 11, 2022 May 19, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 5/15/2051 @94.19335937 %	150,000.00	141,290.04	141,290.04	
April 11, 2022 May 19, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000% 5/15/52 @91.83203125 %	125,000.00	114,790.04	114,790.04	
April 11, 2022 May 19, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 5/15/2051 @94.19335938 %	150,000.00	141,290.04	141,290.04	
April 21, 2022 June 13, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @87.84375 %	175,000.00	153,726.56	153,726.56	
April 21, 2022 June 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @87.57421875 %	150,000.00	131,361.33	131,361.33	
April 21, 2022 June 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @90.7890625 %	50,000.00	45,394.53	45,394.53	
April 21, 2022 June 13, 2022	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @87.84375 %	175,000.00	153,726.56	153,726.56	
April 21, 2022 June 13, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @90.7890625 %	50,000.00	45,394.53	45,394.53	
April 21, 2022 June 13, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @87.57421875 %	150,000.00	131,361.33	131,361.33	
April 21, 2022 June 13, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @87.84375 %	175,000.00	153,726.56	153,726.56	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
April 21, 2022 June 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @87.57421875 %	150,000.00	131,361.33	131,361.33	
May 2, 2022 June 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @87.08203125 %	100,000.00	87,082.03	87,082.03	
May 17, 2022 June 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @87.84375 %	50,000.00	43,921.88	43,921.88	
April 21, 2022 June 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @90.7890625 %	50,000.00	45,394.53	45,394.53	
May 2, 2022 June 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @90.3046875 %	50,000.00	45,152.34	45,152.34	
May 2, 2022 June 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @90.2890625 %	50,000.00	45,144.53	45,144.53	
May 3, 2022 June 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @90.57421875 %	50,000.00	45,287.11	45,287.11	
May 3, 2022 June 13, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 6/15/48 @93.765625 %	200,000.00	187,531.25	187,531.25	
June 10, 2022 June 14, 2022	Purchase 50.00 Shares of Park Hotels & Resorts Inc @ $17.0098, Paid $1.50 Broker Commission	50.00	851.99	851.99	
Total Purchases			**$50,293,002.91**	**$50,293,002.91**	**$0.00**

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales					
June 8, 2021 July 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3632812 %	150,000.00	155,044.92	154,898.52	146.40
June 10, 2021 July 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.5234375 %	150,000.00	155,285.16	154,898.53	386.63
June 11, 2021 July 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.5839843 %	150,000.00	155,375.98	154,898.53	477.45
June 11, 2021 July 14, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @101.2148437 %	125,000.00	126,518.55	125,857.69	660.86
June 14, 2021 July 14, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.4042968 %	175,000.00	180,957.52	180,714.95	242.57
June 14, 2021 July 14, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.8964843 %	125,000.00	126,120.61	125,857.69	262.92
June 16, 2021 July 14, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3535156 %	175,000.00	180,868.65	180,714.94	153.71
June 21, 2021 July 14, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.5566406 %	75,000.00	75,417.48	75,514.61	-97.13
June 21, 2021 July 14, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.5566406 %	25,000.00	25,139.16	25,171.54	-32.38
June 8, 2021 July 14, 2021	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3632812 %	150,000.00	155,044.92	154,898.52	-146.40

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 10, 2021 July 14, 2021	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.5234375 %	150,000.00	155,285.16	154,898.53	-386.63
June 11, 2021 July 14, 2021	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.5839843 %	150,000.00	155,375.98	154,898.53	-477.45
June 11, 2021 July 14, 2021	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @101.2148437 %	125,000.00	126,518.55	125,857.69	-660.86
June 14, 2021 July 14, 2021	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.4042968 %	175,000.00	180,957.52	180,714.95	-242.57
June 14, 2021 July 14, 2021	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.8964843 %	125,000.00	126,120.61	125,857.69	-262.92
June 16, 2021 July 14, 2021	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3535156 %	175,000.00	180,868.65	180,714.94	-153.71
June 21, 2021 July 14, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.5566406 %	75,000.00	75,417.48	75,514.61	97.13
June 21, 2021 July 14, 2021	Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.5566406 %	25,000.00	25,139.16	25,171.54	32.38
June 14, 2021 July 14, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.8964843 %	125,000.00	126,120.61	125,934.72	185.89
June 21, 2021 July 14, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.5566406 %	25,000.00	25,139.16	25,186.94	-47.78

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 8, 2021 July 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3632812 %	150,000.00	155,044.92	154,836.39	208.53
June 10, 2021 July 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.5234375 %	150,000.00	155,285.16	154,836.40	448.76
June 11, 2021 July 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.5839843 %	150,000.00	155,375.98	154,836.40	539.58
June 14, 2021 July 14, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.4042968 %	175,000.00	180,957.52	180,642.47	315.05
June 16, 2021 July 14, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3535156 %	175,000.00	180,868.65	180,642.47	226.18
June 7, 2021 July 14, 2021	Sale 375,000.00 Par Value 375,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.7890625 %	375,000.00	377,958.98	377,836.75	122.23
June 11, 2021 July 14, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @101.2148437 %	125,000.00	126,518.55	125,945.58	572.97
June 21, 2021 July 14, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.5566406 %	75,000.00	75,417.48	75,567.35	-149.87
June 21, 2021 July 19, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @102.7070312 %	125,000.00	128,383.79	128,785.73	-401.94
June 25, 2021 July 19, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @102.8984375 %	50,000.00	51,449.22	51,514.29	-65.07

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 16, 2021 July 19, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 7/15/36 @101.0820312 %	100,000.00	101,082.03	100,787.95	294.08
June 21, 2021 July 19, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @102.7070312 %	125,000.00	128,383.79	128,777.91	-394.12
June 25, 2021 July 19, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @102.8984375 %	50,000.00	51,449.22	51,511.16	-61.94
June 25, 2021 July 19, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @102.8984375 %	50,000.00	51,449.22	51,514.29	65.07
June 21, 2021 July 19, 2021	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @102.7070312 %	125,000.00	128,383.79	128,785.73	401.94
June 28, 2021 July 21, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.3378906 %	50,000.00	51,668.95	51,654.95	14.00
June 28, 2021 July 21, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.3378906 %	50,000.00	51,668.95	51,617.19	51.76
June 28, 2021 July 21, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.3378906 %	50,000.00	51,668.95	51,654.95	-14.00
June 28, 2021 July 21, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.000% 7/15/50 @101.7441406 %	25,000.00	25,436.04	25,340.33	95.71
June 28, 2021 July 21, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.000% 7/15/50 @101.7441406 %	50,000.00	50,872.07	50,680.67	191.40

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 30, 2021 August 12, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.875 %	125,000.00	126,093.75	125,838.64	255.11
July 8, 2021 August 12, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.7304687 %	150,000.00	155,595.70	154,804.05	791.65
July 8, 2021 August 12, 2021	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.6074218 %	200,000.00	203,214.84	201,341.83	1,873.01
July 13, 2021 August 12, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.5292968 %	175,000.00	181,176.27	180,604.71	571.56
July 14, 2021 August 12, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.2753906 %	175,000.00	177,231.93	176,174.10	1,057.83
July 16, 2021 August 12, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.6347656 %	175,000.00	181,360.84	180,604.72	756.12
July 16, 2021 August 12, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.4589843 %	175,000.00	177,553.22	176,174.10	1,379.12
July 19, 2021 August 12, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.8671875 %	150,000.00	155,800.78	154,804.04	996.74
July 19, 2021 August 12, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.9414062 %	175,000.00	178,397.46	176,174.09	2,223.37
July 22, 2021 August 12, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5566406 %	50,000.00	50,778.32	50,335.45	442.87

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
July 22, 2021 August 12, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5566406 %	100,000.00	101,556.64	100,670.91	885.73
July 22, 2021 August 12, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.875 %	150,000.00	155,812.50	154,804.05	1,008.45
June 30, 2021 August 12, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.875 %	125,000.00	126,093.75	125,789.34	304.41
July 8, 2021 August 12, 2021	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.6074218 %	200,000.00	203,214.84	201,262.94	1,951.90
July 14, 2021 August 12, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.2753906 %	175,000.00	177,231.93	176,105.06	1,126.87
July 19, 2021 August 12, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.9414062 %	175,000.00	178,397.46	176,105.07	2,292.39
July 22, 2021 August 12, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5566406 %	50,000.00	50,778.32	50,315.73	462.59
July 8, 2021 August 12, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.7304687 %	150,000.00	155,595.70	154,850.83	744.87
July 13, 2021 August 12, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.5292968 %	175,000.00	181,176.27	180,659.30	516.97
July 16, 2021 August 12, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.6347656 %	175,000.00	181,360.84	180,659.31	701.53

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
July 19, 2021 August 12, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.8671875 %	150,000.00	155,800.78	154,850.83	949.95
July 22, 2021 August 12, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.875 %	150,000.00	155,812.50	154,850.83	961.67
July 16, 2021 August 12, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.4589843 %	175,000.00	177,553.22	176,097.96	1,455.26
July 22, 2021 August 12, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5566406 %	100,000.00	101,556.64	100,627.40	929.24
July 8, 2021 August 12, 2021	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.7304687 %	150,000.00	155,595.70	154,804.05	-791.65
July 13, 2021 August 12, 2021	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.5292968 %	175,000.00	181,176.27	180,604.71	-571.56
July 16, 2021 August 12, 2021	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.6347656 %	175,000.00	181,360.84	180,604.72	-756.12
July 19, 2021 August 12, 2021	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.8671875 %	150,000.00	155,800.78	154,804.04	-996.74
July 22, 2021 August 12, 2021	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.875 %	150,000.00	155,812.50	154,804.05	-1,008.45
June 30, 2021 August 12, 2021	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.875 %	125,000.00	126,093.75	125,838.64	-255.11

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
July 8, 2021 August 12, 2021	Reversal of Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.6074218 %	200,000.00	203,214.84	201,341.83	-1,873.01
July 14, 2021 August 12, 2021	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.2753906 %	175,000.00	177,231.93	176,174.10	-1,057.83
July 16, 2021 August 12, 2021	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.4589843 %	175,000.00	177,553.22	176,174.10	-1,379.12
July 19, 2021 August 12, 2021	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.9414062 %	175,000.00	178,397.46	176,174.09	-2,223.37
July 22, 2021 August 12, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5566406 %	50,000.00	50,778.32	50,335.45	-442.87
July 22, 2021 August 12, 2021	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5566406 %	100,000.00	101,556.64	100,670.91	-885.73
July 30, 2021 August 17, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of Umbs Tba 15yr Mpt 1.500% 8/15/2036 @101.8828125 %	100,000.00	101,882.81	100,921.88	960.93
July 13, 2021 August 17, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 8/15/36 @103.0898437 %	100,000.00	103,089.84	102,631.70	458.14
July 26, 2021 August 17, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 8/15/36 @103.6679687 %	75,000.00	77,750.98	76,973.77	777.21
July 26, 2021 August 19, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.6855468 %	50,000.00	51,842.77	51,600.00	242.77

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
July 27, 2021 August 19, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.000% 8/15/51 @102.1875 %	75,000.00	76,640.63	76,171.88	468.75
July 26, 2021 August 19, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.6855468 %	50,000.00	51,842.77	51,578.13	264.64
July 26, 2021 August 19, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.6855468 %	50,000.00	51,842.77	51,600.00	-242.77
August 30, 2021 September 1, 2021	Sale 55.00 Shares of Brandywine Realty Trust @ $14.00, Paid $1.65 Broker Commission, $0.01 SEC Fee	55.00	768.34	739.31	29.03
August 9, 2021 September 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.5625 %	150,000.00	155,343.75	155,234.47	109.28
August 18, 2021 September 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.625 %	150,000.00	155,437.50	155,234.46	203.04
August 19, 2021 September 14, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.8261718 %	175,000.00	181,695.80	181,106.88	588.92
August 20, 2021 September 14, 2021	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.7421875 %	200,000.00	207,484.38	206,979.31	505.07
August 9, 2021 September 14, 2021	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.5625 %	150,000.00	155,343.75	155,234.47	-109.28
August 18, 2021 September 14, 2021	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.625 %	150,000.00	155,437.50	155,234.46	-203.04

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
August 19, 2021 September 14, 2021	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.8261718 %	175,000.00	181,695.80	181,106.88	-588.92
August 20, 2021 September 14, 2021	Reversal of Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.7421875 %	200,000.00	207,484.38	206,979.31	-505.07
July 14, 2021 September 14, 2021	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @101.078125 %	200,000.00	202,156.25	202,781.25	-625.00
August 9, 2021 September 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.5625 %	150,000.00	155,343.75	155,234.47	109.28
August 11, 2021 September 14, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @100.9726562 %	125,000.00	126,215.82	126,702.15	-486.33
August 13, 2021 September 14, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @101.2851562 %	125,000.00	126,606.45	126,702.15	-95.70
August 18, 2021 September 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @101.1230468 %	150,000.00	151,684.57	152,042.58	-358.01
August 18, 2021 September 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.625 %	150,000.00	155,437.50	155,234.48	203.02
August 19, 2021 September 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @101.4023437 %	150,000.00	152,103.52	152,042.58	60.94
August 19, 2021 September 14, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.8261718 %	175,000.00	181,695.80	181,106.88	588.92

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
August 20, 2021 September 14, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @101.3378906 %	175,000.00	177,341.31	177,383.01	-41.70
August 20, 2021 September 14, 2021	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.7421875 %	200,000.00	207,484.38	206,979.30	505.08
August 20, 2021 September 14, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @101.3378906 %	100,000.00	101,337.89	101,361.72	-23.83
August 20, 2021 September 14, 2021	Sale 250,000.00 Par Value 250,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @101.3378906 %	250,000.00	253,344.73	253,404.30	-59.57
August 18, 2021 September 16, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 15YR MPT 2% 15 Sep 2035 @103.40625 %	100,000.00	103,406.25	102,951.17	455.08
August 19, 2021 September 16, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 9/15/36 @101.5273437 %	100,000.00	101,527.34	101,732.42	-205.08
August 27, 2021 September 16, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2% 15 Sep 2035 @103.3125 %	75,000.00	77,484.38	77,636.72	-152.34
September 16, 2021 September 20, 2021	Sale 45,000.00 Par Value of Credit Suisse Group AG Variable 2.593% 11 Sep 2025 @ 103.96% Received Accrued Interest of $29.17	45,000.00	46,780.65	46,962.30	-181.65
August 20, 2021 September 21, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.53125 %	50,000.00	51,765.63	51,752.99	12.64
August 27, 2021 September 21, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.578125 %	25,000.00	25,894.53	25,876.50	18.03

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
August 27, 2021 September 21, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.578125 %	100,000.00	103,578.13	103,505.99	72.14
August 27, 2021 September 21, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.578125 %	25,000.00	25,894.53	25,883.30	11.23
August 20, 2021 September 21, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.53125 %	50,000.00	51,765.63	51,752.99	-12.64
August 27, 2021 September 21, 2021	Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.578125 %	25,000.00	25,894.53	25,876.50	-18.03
August 27, 2021 September 21, 2021	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.578125 %	100,000.00	103,578.13	103,505.99	-72.14
August 20, 2021 September 21, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.53125 %	50,000.00	51,765.63	51,744.80	20.83
August 27, 2021 September 21, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.578125 %	100,000.00	103,578.13	103,489.58	88.55
September 10, 2021 October 14, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2051 @103.7265625 %	175,000.00	181,521.48	181,114.87	406.61
September 20, 2021 October 14, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2051 @103.6367187 %	175,000.00	181,364.26	181,114.88	249.38
September 22, 2021 October 14, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2051 @103.703125 %	125,000.00	129,628.91	129,367.77	261.14

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
September 27, 2021 October 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2051 @103.1347656 %	150,000.00	154,702.15	155,241.32	-539.17
September 10, 2021 October 14, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2051 @101.1308593 %	175,000.00	176,979.00	176,896.26	82.74
September 14, 2021 October 14, 2021	Sale 400,000.00 Par Value 400,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2051 @101.4003906 %	400,000.00	405,601.56	404,334.29	1,267.27
September 20, 2021 October 14, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2051 @101.0761718 %	175,000.00	176,883.30	176,896.26	-12.96
September 22, 2021 October 14, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2051 @101.109375 %	125,000.00	126,386.72	126,354.47	32.25
September 27, 2021 October 14, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2051 @100.2675781 %	100,000.00	100,267.58	101,083.58	-816.00
September 13, 2021 October 19, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Oct 2036 @101.5585937 %	75,000.00	76,168.95	75,925.36	243.59
September 13, 2021 October 19, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Oct 2036 @101.5585937 %	75,000.00	76,168.95	76,018.07	150.88
September 13, 2021 October 19, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 2% 25 Apr 2035 @103.4921875 %	50,000.00	51,746.09	51,603.94	142.15
September 14, 2021 October 19, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2% 25 Apr 2035 @103.59375 %	75,000.00	77,695.31	77,405.90	289.41

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
September 14, 2021 October 19, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Oct 2036 @101.6875 %	75,000.00	76,265.63	75,940.43	325.20
September 13, 2021 October 19, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Oct 2036 @101.5585937 %	75,000.00	76,168.95	75,925.36	-243.59
September 22, 2021 October 21, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2051 @103.5546875 %	100,000.00	103,554.69	103,365.11	189.58
September 27, 2021 October 21, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2051 @103.1230468 %	75,000.00	77,342.29	77,523.83	-181.54
September 27, 2021 October 21, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000%15 Oct 2051 @101.3066406 %	25,000.00	25,326.66	25,426.76	-100.10
September 22, 2021 October 21, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2051 @103.5546875 %	100,000.00	103,554.69	103,377.24	177.45
September 27, 2021 October 21, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2051 @103.1230468 %	75,000.00	77,342.29	77,532.92	-190.63
September 27, 2021 October 21, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2051 @103.1230468 %	75,000.00	77,342.29	77,523.83	181.54
September 22, 2021 October 21, 2021	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2051 @103.5546875 %	100,000.00	103,554.69	103,365.11	-189.58
October 26, 2021 October 28, 2021	Sale 5,000.00 Par Value of Credit Suisse Group AG 4.55% 17 Apr 2026 @ 111.17% Received Accrued Interest of $6.32	5,000.00	5,558.40	5,629.35	-70.95

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
October 14, 2021 November 10, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.8496093 %	175,000.00	179,986.82	180,967.90	-981.08
October 15, 2021 November 10, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.7421875 %	175,000.00	179,798.83	180,967.89	-1,169.06
October 21, 2021 November 10, 2021	Sale 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.265625 %	275,000.00	281,230.47	284,378.12	-3,147.65
October 14, 2021 November 10, 2021	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.8496093 %	175,000.00	179,986.82	180,967.90	981.08
October 15, 2021 November 10, 2021	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.7421875 %	175,000.00	179,798.83	180,967.89	1,169.06
October 21, 2021 November 10, 2021	Reversal of Sale 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.265625 %	275,000.00	281,230.47	284,378.12	3,147.65
October 14, 2021 November 10, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @100.1015625 %	100,000.00	100,101.56	100,628.47	-526.91
October 14, 2021 November 10, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.8496093 %	175,000.00	179,986.82	180,894.21	-907.39
October 15, 2021 November 10, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.7421875 %	175,000.00	179,798.83	180,894.22	-1,095.39
October 21, 2021 November 10, 2021	Sale 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.265625 %	275,000.00	281,230.47	284,262.35	-3,031.88

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
October 6, 2021 November 10, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @100.0273437 %	150,000.00	150,041.02	151,459.13	-1,418.11
October 14, 2021 November 10, 2021	Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @100.1152343 %	225,000.00	225,259.28	227,188.70	-1,929.42
October 15, 2021 November 10, 2021	Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @99.8496093 %	225,000.00	224,661.62	227,188.71	-2,527.09
October 18, 2021 November 10, 2021	Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @99.6269531 %	225,000.00	224,160.64	227,188.71	-3,028.07
October 22, 2021 November 16, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Nov 2036 @100.234375 %	25,000.00	25,058.59	25,394.53	-335.94
October 25, 2021 November 18, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2051 @102.375 %	175,000.00	179,156.25	180,402.22	-1,245.97
October 25, 2021 November 18, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2051 @102.375 %	175,000.00	179,156.25	180,605.47	-1,449.22
October 25, 2021 November 18, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of GNMAII Jumbo TBA 30yr Mpt 2.000%15 Nov 50 @100.8496093 %	25,000.00	25,212.40	25,281.25	-68.85
October 25, 2021 November 18, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of GNMAII Jumbo TBA 30yr Mpt 2.000%15 Nov 50 @100.8496093 %	100,000.00	100,849.61	101,136.72	-287.11
November 16, 2021 November 18, 2021	Sale 105.00 Shares of Healthpeak Properties Inc @ $34.16, Paid $4.20 Broker Commission, $0.02 SEC Fee	105.00	3,582.58	3,501.65	80.93

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
October 25, 2021 November 18, 2021	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2051 @102.375 %	175,000.00	179,156.25	180,402.22	1,245.97
October 27, 2021 December 13, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.359375 %	175,000.00	179,128.91	179,053.97	74.94
October 29, 2021 December 13, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.4375 %	75,000.00	76,828.13	76,737.41	90.72
November 1, 2021 December 13, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.4238281 %	175,000.00	179,241.70	179,053.97	187.73
November 2, 2021 December 13, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Dec 2051 @104.25 %	100,000.00	104,250.00	104,054.69	195.31
November 2, 2021 December 13, 2021	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.609375 %	200,000.00	205,218.75	204,633.11	585.64
November 2, 2021 December 13, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.578125 %	75,000.00	76,933.59	76,737.41	196.18
October 26, 2021 December 13, 2021	Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2051 @99.40625 %	225,000.00	223,664.06	224,285.69	-621.63
October 29, 2021 December 13, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2051 @99.75 %	75,000.00	74,812.50	74,761.90	50.60
November 1, 2021 December 13, 2021	Sale 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2051 @99.75 %	275,000.00	274,312.50	274,126.95	185.55

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
October 27, 2021 December 13, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.359375 %	175,000.00	179,128.91	179,058.63	70.28
October 29, 2021 December 13, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.4375 %	75,000.00	76,828.13	76,739.42	88.71
November 2, 2021 December 13, 2021	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.609375 %	200,000.00	205,218.75	204,638.44	580.31
November 1, 2021 December 13, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.4238281 %	175,000.00	179,241.70	179,058.63	183.07
November 2, 2021 December 13, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Dec 2051 @104.25 %	100,000.00	104,250.00	104,015.63	234.37
October 27, 2021 December 13, 2021	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.359375 %	175,000.00	179,128.91	179,053.97	-74.94
October 29, 2021 December 13, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.4375 %	75,000.00	76,828.13	76,737.41	-90.72
November 1, 2021 December 13, 2021	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.4238281 %	175,000.00	179,241.70	179,053.97	-187.73
November 2, 2021 December 13, 2021	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Dec 2051 @104.25 %	100,000.00	104,250.00	104,054.69	-195.31
November 2, 2021 December 13, 2021	Reversal of Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.609375 %	200,000.00	205,218.75	204,633.11	-585.64

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
November 2, 2021 December 13, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.578125 %	75,000.00	76,933.59	76,737.41	-196.18
November 2, 2021 December 13, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.578125 %	75,000.00	76,933.59	76,730.88	202.71
November 2, 2021 December 13, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2051 @100 %	50,000.00	50,000.00	49,817.02	182.98
November 2, 2021 December 13, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2051 @100 %	25,000.00	25,000.00	24,908.51	91.49
November 2, 2021 December 16, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000%15 Dec 2036 @102.5 %	75,000.00	76,875.00	76,763.67	111.33
October 22, 2021 December 16, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 15YR MPT 2.000%15 Dec 2036 @102.1445312 %	125,000.00	127,680.66	128,033.86	-353.20
November 8, 2021 December 16, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Dec 2036 @100.75 %	25,000.00	25,187.50	25,009.77	177.73
November 8, 2021 December 16, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Dec 2036 @100.75 %	75,000.00	75,562.50	75,105.47	457.03
November 4, 2021 December 20, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500%15 Dec 50 @102.671875 %	175,000.00	179,675.78	178,787.11	888.67
November 5, 2021 December 20, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000%15 Dec 2051 @101.609375 %	75,000.00	76,207.03	75,468.75	738.28

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
December 3, 2021 January 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.125 %	150,000.00	153,187.50	153,462.21	-274.71
December 8, 2021 January 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @101.90625 %	150,000.00	152,859.38	153,462.22	-602.84
December 10, 2021 January 13, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @101.9863281 %	175,000.00	178,476.07	179,039.26	-563.19
December 17, 2021 January 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.34375 %	75,000.00	76,757.81	76,731.11	26.70
December 20, 2021 January 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of Fnma Tba 40yr Mpt 3.000% 1/15/48 @103.6914062 %	50,000.00	51,845.70	52,070.74	-225.04
December 3, 2021 January 13, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.125 %	150,000.00	153,187.50	153,462.21	274.71
December 8, 2021 January 13, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @101.90625 %	150,000.00	152,859.38	153,462.22	602.84
December 10, 2021 January 13, 2022	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @101.9863281 %	175,000.00	178,476.07	179,039.26	563.19
December 17, 2021 January 13, 2022	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.34375 %	75,000.00	76,757.81	76,731.11	-26.70
December 20, 2021 January 13, 2022	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of Fnma Tba 40yr Mpt 3.000% 1/15/48 @103.6914062 %	50,000.00	51,845.70	52,070.74	225.04

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
December 20, 2021 January 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of Fnma Tba 40yr Mpt 3.000% 1/15/48 @103.6914062 %	50,000.00	51,845.70	52,066.40	-220.70
December 7, 2021 January 13, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/52 @99.6113281 %	175,000.00	174,319.82	174,055.45	264.37
December 8, 2021 January 13, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/52 @99.3320312 %	175,000.00	173,831.05	174,055.45	-224.40
December 10, 2021 January 13, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/52 @99.7226562 %	175,000.00	174,514.65	174,055.45	459.20
December 17, 2021 January 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/52 @99.9863281 %	50,000.00	49,993.16	49,730.13	263.03
December 3, 2021 January 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.125 %	150,000.00	153,187.50	153,406.88	-219.38
December 8, 2021 January 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @101.90625 %	150,000.00	152,859.38	153,406.87	-547.49
December 10, 2021 January 13, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @101.9863281 %	175,000.00	178,476.07	178,974.68	-498.61
December 17, 2021 January 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/52 @99.9863281 %	50,000.00	49,993.16	49,749.78	243.38
December 17, 2021 January 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.34375 %	75,000.00	76,757.81	76,790.04	-32.23

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
December 10, 2021 January 18, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 1/15/36 @102.3125 %	75,000.00	76,734.38	76,829.91	-95.53
December 10, 2021 January 18, 2022	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 1/15/36 @102.3125 %	75,000.00	76,734.38	76,829.91	95.53
December 10, 2021 January 18, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 1/15/37 @102.3125 %	75,000.00	76,734.38	76,746.09	-11.71
December 10, 2021 January 18, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 1/15/37 @100.203125 %	75,000.00	75,152.34	75,421.88	-269.54
January 4, 2022 January 20, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 1/15/52 @101.9863281 %	175,000.00	178,476.07	179,333.98	-857.91
December 27, 2021 January 20, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo Tba 30yr Mpt 2.000% 1/15/51 @100.9863281 %	75,000.00	75,739.75	76,063.48	-323.73
January 12, 2022 February 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @100.390625 %	150,000.00	150,585.94	152,719.10	-2,133.16
January 20, 2022 February 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 2/15/48 @101.96875 %	50,000.00	50,984.38	51,750.21	-765.83
January 31, 2022 February 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.828125 %	125,000.00	124,785.16	127,104.04	-2,318.88
January 31, 2022 February 14, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.89257812 %	25,000.00	24,973.14	25,420.81	-447.67

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
January 12, 2022 February 14, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @100.390625 %	150,000.00	150,585.94	152,719.10	2,133.16
January 20, 2022 February 14, 2022	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 2/15/48 @101.96875 %	50,000.00	50,984.38	51,750.21	765.83
January 31, 2022 February 14, 2022	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.828125 %	125,000.00	124,785.16	127,104.04	2,318.88
January 31, 2022 February 14, 2022	Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.89257812 %	25,000.00	24,973.14	25,420.81	447.67
January 12, 2022 February 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @100.390625 %	150,000.00	150,585.94	152,258.91	-1,672.97
January 21, 2022 February 14, 2022	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.84375 %	200,000.00	199,687.50	203,011.88	-3,324.38
January 27, 2022 February 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.5 %	125,000.00	124,375.00	126,882.42	-2,507.42
January 31, 2022 February 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.828125 %	125,000.00	124,785.16	126,882.42	-2,097.26
January 31, 2022 February 14, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.8925781 %	25,000.00	24,973.14	25,376.48	-403.34
January 20, 2022 February 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 2/15/48 @101.96875 %	50,000.00	50,984.38	51,777.34	-792.96

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
January 18, 2022 February 14, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/52 @97.109375 %	175,000.00	169,941.41	173,983.91	-4,042.50
January 19, 2022 February 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/52 @97.234375 %	150,000.00	145,851.56	149,129.06	-3,277.50
January 27, 2022 February 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/52 @97.1738281 %	125,000.00	121,467.29	124,394.54	-2,927.25
January 28, 2022 February 17, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 2/15/37 @98.203125 %	75,000.00	73,652.34	75,036.62	-1,384.28
February 3, 2022 February 17, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 2/15/37 @100.265625 %	75,000.00	75,199.22	76,628.74	-1,429.52
February 8, 2022 February 22, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000% 2/15/52 @97.5488281 %	75,000.00	73,161.62	75,600.59	-2,438.97
February 7, 2022 February 22, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 2/15/51 @99.7988281 %	175,000.00	174,647.95	178,103.52	-3,455.57
February 8, 2022 February 22, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000% 2/15/52 @97.5488281 %	50,000.00	48,774.41	50,339.84	-1,565.43
February 22, 2022 March 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.84570312 %	150,000.00	146,768.55	149,514.06	-2,745.51
February 23, 2022 March 14, 2022	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.578125 %	200,000.00	195,156.25	199,352.08	-4,195.83

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
February 24, 2022 March 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @100.25 %	150,000.00	150,375.00	151,496.01	-1,121.01
February 24, 2022 March 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.73828125 %	150,000.00	146,607.42	149,514.06	-2,906.64
February 22, 2022 March 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.84570313 %	150,000.00	146,768.55	149,477.68	-2,709.13
February 23, 2022 March 14, 2022	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.578125 %	200,000.00	195,156.25	199,303.57	-4,147.32
February 24, 2022 March 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.73828125 %	150,000.00	146,607.42	149,477.68	-2,870.26
February 7, 2022 March 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @96.3046875 %	125,000.00	120,380.86	121,209.86	-829.00
February 22, 2022 March 14, 2022	Sale 200,000.00 Par Value 200,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @95.18945313 %	200,000.00	190,378.91	193,935.76	-3,556.85
February 28, 2022 March 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @95.70507813 %	125,000.00	119,631.35	121,209.85	-1,578.50
February 24, 2022 March 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @100.25 %	150,000.00	150,375.00	151,147.41	-772.41
March 1, 2022 March 14, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @101.55078125 %	175,000.00	177,713.87	176,338.64	1,375.23

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 2, 2022 March 14, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @100.7890625 %	25,000.00	25,197.27	25,191.23	6.04
February 24, 2022 March 14, 2022	Sale 225,000.00 Par Value 225,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @94.95507813 %	225,000.00	213,648.93	219,258.99	-5,610.06
March 2, 2022 March 14, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @100.7890625 %	25,000.00	25,197.27	25,410.89	-213.62
February 24, 2022 March 14, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @100.25 %	150,000.00	150,375.00	151,496.01	1,121.01
February 22, 2022 March 14, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.84570312 %	150,000.00	146,768.55	149,514.06	2,745.51
February 23, 2022 March 14, 2022	Reversal of Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.578125 %	200,000.00	195,156.25	199,352.08	4,195.83
February 24, 2022 March 14, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.73828125 %	150,000.00	146,607.42	149,514.06	2,906.64
March 2, 2022 March 17, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of Umbs Tba 15yr Mpt 2.000% 3/15/36 @99.28125 %	75,000.00	74,460.94	75,042.48	-581.54
March 3, 2022 March 21, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000% 3/15/52 @97.28515625 %	75,000.00	72,963.87	73,028.32	-64.45
March 3, 2022 March 21, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 3/15/51 @99.640625 %	150,000.00	149,460.94	149,396.49	64.45

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 28, 2022 March 30, 2022	Sale 18.00 Shares of Ventas Inc @ $62.3392, Paid $0.01 SEC Fee, $0.72 Broker Commission	18.00	1,121.38	986.43	134.95
March 29, 2022 March 31, 2022	Sale 85,000.00 Par Value 59,562.48 Current Face of Citigroup Commercial Mortgage Trust 2016-GC37 CGCMT 2016-GC37 A3 3.05% 10 Apr 2049 @98.476562 % Received Accrued Interest of $151.39	59,562.47	58,655.08	62,843.06	-4,187.98
April 7, 2022 April 11, 2022	Sale 15,000.00 Par Value of Verizon Communications Inc 2.355% 15 Mar 2032 @ 88.23% Received Accrued Interest of $25.51	15,000.00	13,234.35	14,981.30	-1,746.95
March 17, 2022 April 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @96.43945312 %	150,000.00	144,659.18	146,906.00	-2,246.82
March 18, 2022 April 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @96.72070312 %	150,000.00	145,081.05	146,905.99	-1,824.94
March 23, 2022 April 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.73632812 %	150,000.00	143,604.49	146,840.39	-3,235.90
March 28, 2022 April 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @96.765625 %	100,000.00	96,765.63	100,748.48	-3,982.85
March 29, 2022 April 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.015625 %	100,000.00	95,015.63	97,893.60	-2,877.97
March 29, 2022 April 13, 2022	Sale 200,000.00 Par Value 200,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @97.375 %	200,000.00	194,750.00	201,496.96	-6,746.96

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 31, 2022 April 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.34570312 %	150,000.00	143,018.55	146,840.39	-3,821.84
March 24, 2022 April 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @92.58203125 %	50,000.00	46,291.02	47,428.60	-1,137.58
April 1, 2022 April 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @92.06640625 %	100,000.00	92,066.41	94,857.20	-2,790.79
March 17, 2022 April 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @96.43945313 %	150,000.00	144,659.18	146,259.96	-1,600.78
March 18, 2022 April 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @96.72070313 %	150,000.00	145,081.05	146,259.97	-1,178.92
March 23, 2022 April 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.73632813 %	150,000.00	143,604.49	146,259.96	-2,655.47
March 17, 2022 April 13, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @96.43945312 %	150,000.00	144,659.18	146,906.00	2,246.82
March 18, 2022 April 13, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @96.72070312 %	150,000.00	145,081.05	146,905.99	1,824.94
March 23, 2022 April 13, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.73632812 %	150,000.00	143,604.49	146,840.39	3,235.90
March 28, 2022 April 13, 2022	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @96.765625 %	100,000.00	96,765.63	100,748.48	3,982.85

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 29, 2022 April 13, 2022	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.015625 %	100,000.00	95,015.63	97,893.60	2,877.97
March 29, 2022 April 13, 2022	Reversal of Sale 200,000.00 Par Value 200,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @97.375 %	200,000.00	194,750.00	201,496.96	6,746.96
March 31, 2022 April 13, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.34570312 %	150,000.00	143,018.55	146,840.39	3,821.84
March 15, 2022 April 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @93.86132813 %	125,000.00	117,326.66	118,567.84	-1,241.18
March 17, 2022 April 13, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @93.80078125 %	175,000.00	164,151.37	165,994.97	-1,843.60
March 21, 2022 April 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @93.40625 %	150,000.00	140,109.38	142,281.40	-2,172.02
March 24, 2022 April 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @92.75 %	100,000.00	92,750.00	94,854.26	-2,104.26
March 29, 2022 April 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @92.33007813 %	100,000.00	92,330.08	94,854.27	-2,524.19
March 28, 2022 April 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @96.765625 %	100,000.00	96,765.63	100,590.35	-3,824.72
March 29, 2022 April 13, 2022	Sale 200,000.00 Par Value 200,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @97.375 %	200,000.00	194,750.00	201,180.71	-6,430.71

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
April 1, 2022 April 13, 2022	Sale 275,000.00 Par Value 275,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @97.265625 %	275,000.00	267,480.47	276,623.47	-9,143.00
March 31, 2022 April 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.34570313 %	150,000.00	143,018.55	146,893.46	-3,874.91
April 1, 2022 April 13, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @92.06640625 %	25,000.00	23,016.60	23,957.03	-940.43
March 29, 2022 April 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.015625 %	100,000.00	95,015.63	97,773.44	-2,757.81
April 1, 2022 April 18, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 4/15/35 @96.703125 %	75,000.00	72,527.34	74,339.36	-1,812.02
March 14, 2022 April 21, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000% 4/15/52 @95.828125 %	75,000.00	71,871.09	72,832.03	-960.94
April 11, 2022 April 21, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 4/15/52 @94.390625 %	150,000.00	141,585.94	149,173.83	-7,587.89
April 11, 2022 April 21, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000% 4/15/52 @91.984375 %	50,000.00	45,992.19	48,644.53	-2,652.34
March 14, 2022 April 21, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000% 4/15/52 @95.828125 %	50,000.00	47,914.06	48,593.75	-679.69
April 11, 2022 April 21, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000% 4/15/52 @91.984375 %	75,000.00	68,988.28	72,914.06	-3,925.78

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
April 1, 2022 May 12, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @94.8046875 %	100,000.00	94,804.69	95,470.04	-665.35
April 21, 2022 May 12, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.00195312 %	175,000.00	154,003.42	162,800.67	-8,797.25
April 21, 2022 May 12, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.74609375 %	150,000.00	133,119.14	139,543.42	-6,424.28
April 21, 2022 May 12, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.984375 %	50,000.00	45,492.19	47,735.02	-2,242.83
April 21, 2022 May 12, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @87.74609375 %	150,000.00	131,619.14	139,543.43	-7,924.29
May 10, 2022 May 12, 2022	Sale 16.00 Shares of Hudson Pacific Properties Inc @ $20.62, Paid $0.01 SEC Fee, $0.64 Broker Commission	16.00	329.27	449.87	-120.60
April 1, 2022 May 12, 2022	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @94.8046875 %	100,000.00	94,804.69	95,470.04	665.35
April 21, 2022 May 12, 2022	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.984375 %	50,000.00	45,492.19	47,735.02	2,242.83
April 1, 2022 May 12, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @94.8046875 %	100,000.00	94,804.69	95,047.15	-242.46
April 21, 2022 May 12, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.984375 %	50,000.00	45,492.19	47,798.98	-2,306.79

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
May 2, 2022 May 12, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.484375 %	50,000.00	45,242.19	47,798.99	-2,556.80
May 2, 2022 May 12, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.46875 %	50,000.00	45,234.38	47,798.98	-2,564.60
May 3, 2022 May 12, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.75195313 %	50,000.00	45,375.98	47,798.98	-2,423.00
May 3, 2022 May 12, 2022	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @93.97070313 %	200,000.00	187,941.41	193,554.69	-5,613.28
April 21, 2022 May 12, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @87.74609375 %	150,000.00	131,619.14	139,543.43	7,924.29
April 21, 2022 May 12, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.74609375 %	150,000.00	133,119.14	139,543.42	6,424.28
April 21, 2022 May 12, 2022	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.00195312 %	175,000.00	154,003.42	162,800.67	8,797.25
April 21, 2022 May 12, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.00195313 %	175,000.00	154,003.42	161,918.68	-7,915.26
April 21, 2022 May 12, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @87.74609375 %	150,000.00	131,619.14	138,787.45	-7,168.31
May 2, 2022 May 12, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @87.25195313 %	100,000.00	87,251.95	92,524.96	-5,273.01

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
April 12, 2022 May 17, 2022	Sale 250,000.00 Par Value 250,000.00 Current Face of UMBS TBA 15YR MPT 2.500% 5/15/37 @96.8125 %	250,000.00	242,031.25	245,537.11	-3,505.86
April 12, 2022 May 17, 2022	Reversal of Sale 250,000.00 Par Value 250,000.00 Current Face of UMBS TBA 15YR MPT 2.500% 5/15/37 @96.8125 %	250,000.00	242,031.25	245,537.11	3,505.86
May 13, 2022 May 17, 2022	Sale 130.00 Shares of VICI Properties Inc @ $28.3764, Paid $0.09 SEC Fee, $5.20 Broker Commission	130.00	3,683.64	3,726.66	-43.02
April 12, 2022 May 17, 2022	Sale 250,000.00 Par Value 250,000.00 Current Face of UMBS TBA 15YR MPT 2.500% 5/15/37 @96.8125 %	250,000.00	242,031.25	245,537.11	-3,505.86
May 16, 2022 May 18, 2022	Sale 58.00 Shares of VICI Properties Inc @ $29.36, Paid $0.04 SEC Fee, $2.32 Broker Commission	58.00	1,700.52	1,662.66	37.86
April 28, 2022 May 19, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000% 5/15/52 @91.09375 %	75,000.00	68,320.31	68,874.02	-553.71
May 19, 2022 May 23, 2022	Sale 108.00 Shares of Host Hotels & Resorts Inc @ $19.65, Paid $0.05 SEC Fee, $3.24 Broker Commission	108.00	2,118.91	1,579.96	538.95
May 19, 2022 May 23, 2022	Sale 141.00 Shares of Host Hotels & Resorts Inc @ $19.7203, Paid $0.07 SEC Fee, $4.23 Broker Commission	141.00	2,776.26	2,062.73	713.53
May 20, 2022 May 24, 2022	Sale 14.00 Shares of VICI Properties Inc @ $29.32, Paid $0.01 SEC Fee, $0.56 Broker Commission	14.00	409.91	401.33	8.58
June 6, 2022 June 8, 2022	Sale 96.00 Shares of VICI Properties Inc @ $32.9671, Paid $0.08 SEC Fee, $3.84 Broker Commission	96.00	3,160.92	2,751.99	408.93

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 7, 2022 June 13, 2022	Sale 225,000.00 Par Value 225,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 6/15/48 @94.53125 %	225,000.00	212,695.31	210,550.78	2,144.53
May 23, 2022 June 13, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @87.84960938 %	175,000.00	153,736.82	153,296.98	439.84
June 6, 2022 June 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @87.359375 %	150,000.00	131,039.06	131,397.41	-358.35
June 7, 2022 June 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @87.50195313 %	125,000.00	109,377.44	109,497.84	-120.40
June 2, 2022 June 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @91.765625 %	75,000.00	68,824.22	67,866.94	957.28
June 6, 2022 June 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @90.671875 %	75,000.00	68,003.91	67,866.94	136.97
June 7, 2022 June 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 6/15/48 @94.390625 %	50,000.00	47,195.31	46,882.81	312.50
June 7, 2022 June 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @91.00195313 %	50,000.00	45,500.98	45,244.63	256.35
June 7, 2022 June 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @91.04882813 %	100,000.00	91,048.83	90,411.84	636.99
June 7, 2022 June 13, 2022	Sale 250,000.00 Par Value 250,000.00 Current Face of FNMA TBA 30YR MPT 3.500% 6/15/48 @97.29882813 %	250,000.00	243,247.07	240,820.31	2,426.76

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 6, 2022 June 13, 2022	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 6/15/52 @99.296875 %	200,000.00	198,593.75	197,210.94	1,382.81
June 1, 2022 June 13, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @88.06445313 %	175,000.00	154,112.79	153,176.30	936.49
June 7, 2022 June 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @87.50195313 %	50,000.00	43,750.98	43,764.64	-13.66
May 17, 2022 June 22, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.000% 6/15/51 @90.34375 %	50,000.00	45,171.88	44,608.40	563.48
June 10, 2022 June 22, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 6/15/52 @91.8359375 %	125,000.00	114,794.92	114,731.45	63.47
Total Sales			**$42,264,282.20**	**$42,535,123.33**	**-$147,068.29**
Total Credit Suisse Securities (USA) 0355			**$92,557,285.11**	**$92,828,126.24**	**-$147,068.29**
Deutsche Bank Securities Inc 0573					
Purchases					
July 1, 2021 July 2, 2021	Purchase 75,000.00 Par Value of United States Treasury Note/Bond .125% 30 Jun 2023 @ 99.75% Paid Accrued Interest of $0.51	75,000.00	74,812.50	74,812.50	
July 14, 2021 July 15, 2021	Purchase 105,000.00 Par Value of United States Treasury Note/Bond .875% 30 Jun 2026 @ 100.33% Paid Accrued Interest of $37.45	105,000.00	105,344.53	105,344.53	
July 14, 2021 July 15, 2021	Purchase 525,000.00 Par Value of United States Treasury Note/Bond .125% 30 Jun 2023 @ 99.79% Paid Accrued Interest of $26.75	525,000.00	523,892.58	523,892.58	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
July 20, 2021 July 22, 2021	Purchase 5,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 May 2051 @ 111.52% Paid Accrued Interest of $21.94	5,000.00	5,575.98	5,575.98	
July 23, 2021 August 2, 2021	Purchase 55,000.00 Par Value of WI Treasury Sec. 0.625% 31 Jul 2026 @ 99.44% Paid Accrued Interest of $1.87	55,000.00	54,691.25	54,691.25	
August 10, 2021 August 12, 2021	Purchase 35,000.00 Par Value of Intel Corp 3.05% 12 Aug 2051 @ 99.69%	35,000.00	34,890.80	34,890.80	
August 19, 2021 August 23, 2021	Purchase 60,000.00 Par Value of United States Treasury Note/Bond .125% 31 Jul 2023 @ 99.83% Paid Accrued Interest of $4.69	60,000.00	59,896.88	59,896.88	
August 23, 2021 August 31, 2021	Purchase 95,000.00 Par Value of WI Treasury .125% 31 Aug 2023 @ 99.76%	95,000.00	94,767.97	94,767.97	
August 24, 2021 August 31, 2021	Purchase 90,000.00 Par Value of WI Treasury .125% 31 Aug 2023 @ 99.76%	90,000.00	89,780.18	89,780.18	
September 23, 2021 September 30, 2021	Purchase 185,000.00 Par Value of WI Treasure Sec .250% 30 Sep 2023 @ 99.95%	185,000.00	184,898.71	184,898.71	
October 13, 2021 October 15, 2021	Purchase 10,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 99.25% Paid Accrued Interest of $33.15	10,000.00	9,925.39	9,925.39	
October 25, 2021 November 1, 2021	Purchase 150,000.00 Par Value of Wi Treasury Sec 1.125% 31 Oct 2026 @ 99.71% Paid Accrued Interest of $4.66	150,000.00	149,564.53	149,564.53	
October 26, 2021 November 1, 2021	Purchase 45,000.00 Par Value of Wi Treasury Sec 0.375% 31 Oct 2023 @ 99.79% Paid Accrued Interest of $0.47	45,000.00	44,906.19	44,906.19	
October 26, 2021 November 1, 2021	Purchase 105,000.00 Par Value of Wi Treasury Sec 0.375% 31 Oct 2023 @ 99.79% Paid Accrued Interest of $1.09	105,000.00	104,781.11	104,781.11	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
November 15, 2021 November 16, 2021	Purchase 35,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 96.84% Paid Accrued Interest of $1.81	35,000.00	33,895.31	33,895.31	
November 22, 2021 November 30, 2021	Purchase 150,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 0% NTS 30 Nov 2023 USD 'BK-2023' @ 99.79%	150,000.00	149,687.37	149,687.37	
November 24, 2021 November 30, 2021	Purchase 75,000.00 Par Value of Wi Treasury Sec 1.125% 30 Nov 2026 @ 99.63%	75,000.00	74,718.75	74,718.75	
November 18, 2021 November 30, 2021	Purchase 40,000.00 Par Value of Wi Treasury Sec 1.125% 30 Nov 2026 @ 100.08%	40,000.00	40,030.94	40,030.94	
November 24, 2021 November 30, 2021	Purchase 40,000.00 Par Value of Wi Treasury Sec 1.125% 30 Nov 2026 @ 99.63%	40,000.00	39,850.00	39,850.00	
November 29, 2021 November 30, 2021	Purchase 80,000.00 Par Value of Wi Treasury Sec 1.125% 30 Nov 2026 @ 99.63%	80,000.00	79,700.00	79,700.00	
December 7, 2021 December 8, 2021	Purchase 80,000.00 Par Value of Wi Treasury Sec 1.125% 30 Nov 2026 @ 100.75% Paid Accrued Interest of $21.98	80,000.00	80,600.00	80,600.00	
December 7, 2021 December 8, 2021	Purchase 45,000.00 Par Value of Wi Treasury Sec 1.125% 30 Nov 2026 @ 100.75% Paid Accrued Interest of $12.36	45,000.00	45,337.50	45,337.50	
December 9, 2021 December 10, 2021	Purchase 85,000.00 Par Value of Wi Treasury Sec 1.125% 30 Nov 2026 @ 100.00% Paid Accrued Interest of $29.19	85,000.00	85,000.00	85,000.00	
December 15, 2021 December 16, 2021	Purchase 45,000.00 Par Value of Wi Treasury Sec 1.125% 30 Nov 2026 @ 100.00% Paid Accrued Interest of $24.73	45,000.00	45,000.00	45,000.00	
December 30, 2021 December 31, 2021	Purchase 240,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 31 Dec 2026 Usd 'Ah-2026' @ 99.91%	240,000.00	239,793.75	239,793.75	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
December 30, 2021 December 31, 2021	Purchase 160,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 31 Dec 2026 Usd 'Ah-2026' @ 99.95%	160,000.00	159,912.50	159,912.50	
January 3, 2022 January 4, 2022	Purchase 120,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 31 Dec 2026 Usd 'Ah-2026' @ 99.50% Paid Accrued Interest of $16.57	120,000.00	119,404.55	119,404.55	
January 3, 2022 January 4, 2022	Purchase 40,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 31 Dec 2026 Usd 'Ah-2026' @ 99.50% Paid Accrued Interest of $5.52	40,000.00	39,801.52	39,801.52	
January 21, 2022 January 31, 2022	Purchase 70,000.00 Par Value of United States Treasury Note/Bond .875% 31 Jan 2024 @ 99.66%	70,000.00	69,765.08	69,765.08	
January 20, 2022 January 31, 2022	Purchase 235,000.00 Par Value of United States Treasury Note/Bond 1.5% 31 Jan 2027 @ 99.35%	235,000.00	233,471.60	233,471.60	
January 25, 2022 January 31, 2022	Purchase 80,000.00 Par Value of United States Treasury Note/Bond 1.5% 31 Jan 2027 @ 99.76%	80,000.00	79,808.27	79,808.27	
February 24, 2022 February 28, 2022	Purchase 350,000.00 Par Value of US Treasury 1.75% 28 Feb 2027 @ 100.00%	350,000.00	350,000.00	350,000.00	
February 28, 2022 March 1, 2022	Purchase 33,000.00 Par Value of WI Treasury Sec 1.75% 15 Feb 2032 @ 100.40% Paid Accrued Interest of $23.93	33,000.00	33,131.48	33,131.48	
March 8, 2022 March 9, 2022	Purchase 120,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 99.81% Paid Accrued Interest of $44.02	120,000.00	119,775.00	119,775.00	
March 11, 2022 March 14, 2022	Purchase 50,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 99.75% Paid Accrued Interest of $28.53	50,000.00	49,875.00	49,875.00	
March 14, 2022 March 16, 2022	Purchase 15,000.00 Par Value of BAT Capital Corp 5.65% 16 Mar 2052 @ 96.50%	15,000.00	14,475.45	14,475.45	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 23, 2022 March 25, 2022	Purchase 60,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.86% Paid Accrued Interest of $61.14	60,000.00	59,315.63	59,315.63	
March 30, 2022 March 31, 2022	Purchase 85,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 Mar 2027 @ 99.75%	85,000.00	84,787.50	84,787.50	
April 4, 2022 April 5, 2022	Purchase 70,000.00 Par Value of United States Treasury Note/Bond 2.25% 31 Mar 2024 @ 99.75% Paid Accrued Interest of $21.52	70,000.00	69,825.00	69,825.00	
April 5, 2022 April 7, 2022	Purchase 5,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 93.12% Paid Accrued Interest of $15.85	5,000.00	4,655.86	4,655.86	
April 6, 2022 April 8, 2022	Purchase 15,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 93.80% Paid Accrued Interest of $40.40	15,000.00	14,069.53	14,069.53	
April 11, 2022 April 13, 2022	Purchase 15,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 92.31% Paid Accrued Interest of $44.29	15,000.00	13,846.88	13,846.88	
April 25, 2022 May 2, 2022	Purchase 85,000.00 Par Value of Wi Treasury Sec 2.625% 30 Apr 2024 @ 99.85% Paid Accrued Interest of $11.55	85,000.00	84,876.68	84,876.68	
April 25, 2022 May 2, 2022	Purchase 45,000.00 Par Value of Wi Treasury Sec 2.625% 30 Apr 2024 @ 99.85% Paid Accrued Interest of $6.11	45,000.00	44,934.71	44,934.71	
April 26, 2022 May 2, 2022	Purchase 90,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 30 Apr 2027 USD @ 99.84% Paid Accrued Interest of $13.45	90,000.00	89,853.98	89,853.98	
April 28, 2022 May 2, 2022	Purchase 50,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 30 Apr 2027 USD @ 99.63% Paid Accrued Interest of $7.47	50,000.00	49,812.50	49,812.50	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 6, 2022 May 10, 2022	Purchase 15,000.00 Par Value of United States Treasury Note/Bond 2.625% 15 Apr 2025 @ 99.24% Paid Accrued Interest of $26.90	15,000.00	14,885.74	14,885.74	
May 11, 2022 May 16, 2022	Purchase 270,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 99.75% Paid Accrued Interest of $20.18	270,000.00	269,325.00	269,325.00	
May 25, 2022 May 27, 2022	Purchase 15,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 98.05% Paid Accrued Interest of $14.06	15,000.00	14,707.03	14,707.03	
May 23, 2022 May 31, 2022	Purchase 95,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 31 May 2024 USD 'BC-2024 @ 99.68%	95,000.00	94,696.67	94,696.67	
May 24, 2022 May 31, 2022	Purchase 65,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 31 May 2024 USD 'BC-2024 @ 99.86%	65,000.00	64,911.85	64,911.85	
May 25, 2022 May 31, 2022	Purchase 40,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 May 2024 @ 100.00%	40,000.00	40,000.00	40,000.00	
May 26, 2022 May 31, 2022	Purchase 230,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 31 May 2027 USD 'Z-2027' @ 99.50%	230,000.00	228,850.00	228,850.00	
May 26, 2022 May 31, 2022	Purchase 55,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 31 May 2027 USD 'Z-2027' @ 99.50%	55,000.00	54,725.00	54,725.00	
May 31, 2022 June 1, 2022	Purchase 35,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 May 2024 @ 100.00% Paid Accrued Interest of $2.39	35,000.00	35,000.00	35,000.00	
May 31, 2022 June 1, 2022	Purchase 145,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 31 May 2027 USD 'Z-2027' @ 99.11% Paid Accrued Interest of $10.40	145,000.00	143,708.59	143,708.59	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 1, 2022 June 2, 2022	Purchase 125,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 31 May 2027 USD 'Z-2027' @ 99.50% Paid Accrued Interest of $17.93	125,000.00	124,375.00	124,375.00	
June 1, 2022 June 2, 2022	Purchase 100,000.00 Par Value of United States Treasury Note/Bond 2.75% 30 Apr 2027 @ 100.02% Paid Accrued Interest of $246.60	100,000.00	100,023.44	100,023.44	
June 1, 2022 June 2, 2022	Purchase 100,000.00 Par Value of United States Treasury Note/Bond 2.75% 30 Apr 2027 @ 99.13% Paid Accrued Interest of $246.60	100,000.00	99,125.00	99,125.00	
June 8, 2022 June 15, 2022	Purchase 620,000.00 Par Value of United States Of Amer Treas Notes 2.875% Nts 15 Jun 2025 Usd 'Ap-2025' @ 99.88%	620,000.00	619,225.00	619,225.00	
June 14, 2022 June 16, 2022	Purchase 15,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 May 2032 @ 95.25% Paid Accrued Interest of $37.50	15,000.00	14,286.91	14,286.91	
June 29, 2022 June 30, 2022	Purchase 110,000.00 Par Value of United States Treasury Note/Bond 3% 30 Jun 2024 @ 99.75%	110,000.00	109,725.00	109,725.00	
Total Purchases			**$6,264,311.17**	**$6,264,311.17**	**$0.00**
Sales					
July 1, 2021 July 2, 2021	Sale 80,000.00 Par Value of United States Treasury Note/Bond .125% 30 Apr 2023 @ 99.82% Received Accrued Interest of $17.12	80,000.00	79,853.13	79,934.53	-81.40
July 23, 2021 July 26, 2021	Sale 55,000.00 Par Value of United States Treasury Note/Bond .75% 30 Apr 2026 @ 100.22% Received Accrued Interest of $97.52	55,000.00	55,120.31	54,757.90	362.41
August 10, 2021 August 12, 2021	Sale 30,000.00 Par Value of Intel Corp 4.75% 25 Mar 2050 @ 130.34% Received Accrued Interest of $542.29	30,000.00	39,102.90	29,966.70	9,136.20

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
August 16, 2021 August 18, 2021	Sale 15,000.00 Par Value of Athene Global Funding Floating .739093% 24 May 2024 @ 100.50% Received Accrued Interest of $25.85	15,000.00	15,075.15	15,000.00	75.15
August 23, 2021 August 24, 2021	Sale 105,000.00 Par Value of United States Treas Nts 0.125% 31 May 2023 @ 99.86% Received Accrued Interest of $30.48	105,000.00	104,848.14	104,932.66	-84.52
August 24, 2021 August 25, 2021	Sale 100,000.00 Par Value of United States Treas Nts 0.125% 31 May 2023 @ 99.85% Received Accrued Interest of $29.37	100,000.00	99,854.54	99,935.86	-81.32
September 23, 2021 September 24, 2021	Sale 210,000.00 Par Value of United States Treasury Note/Bond .125% 30 Jun 2023 @ 99.84% Received Accrued Interest of $61.35	210,000.00	209,671.88	209,496.67	175.21
October 25, 2021 October 26, 2021	Sale 160,000.00 Par Value of United States Treasury Note/Bond .625% 31 Jul 2026 @ 97.55% Received Accrued Interest of $236.41	160,000.00	156,080.24	159,075.97	-2,995.73
October 26, 2021 October 27, 2021	Sale 120,000.00 Par Value of United States Treasury Note/Bond .125% 31 Jul 2023 @ 99.50% Received Accrued Interest of $35.87	120,000.00	119,398.45	119,782.28	-383.83
October 26, 2021 October 27, 2021	Sale 50,000.00 Par Value of United States Treasury Note/Bond .125% 31 Jul 2023 @ 99.50% Received Accrued Interest of $14.95	50,000.00	49,749.36	49,909.28	-159.92
November 15, 2021 November 16, 2021	Sale 35,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 99.61% Received Accrued Interest of $176.90	35,000.00	34,863.50	34,977.80	-114.30
November 18, 2021 November 19, 2021	Sale 40,000.00 Par Value of United States Treasury Note/Bond .75% 31 Aug 2026 @ 97.87% Received Accrued Interest of $66.30	40,000.00	39,149.82	39,858.21	-708.39
November 22, 2021 November 23, 2021	Sale 160,000.00 Par Value of United States Treasury Note/Bond .25% 30 Sep 2023 @ 99.48% Received Accrued Interest of $59.34	160,000.00	159,160.88	159,845.72	-684.84

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
November 24, 2021 November 26, 2021	Sale 80,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 97.96% Received Accrued Interest of $109.62	80,000.00	78,368.75	79,467.76	-1,099.01
November 24, 2021 November 26, 2021	Sale 40,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 97.96% Received Accrued Interest of $54.81	40,000.00	39,184.38	39,733.88	-549.50
November 29, 2021 November 30, 2021	Sale 85,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 97.94% Received Accrued Interest of $124.64	85,000.00	83,246.88	84,434.50	-1,187.62
November 29, 2021 November 30, 2021	Sale 5,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 98.59% Received Accrued Interest of $2.85	5,000.00	4,929.69	4,950.31	-20.62
November 30, 2021 December 1, 2021	Sale 5,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 104.48% Received Accrued Interest of $29.35	5,000.00	5,224.22	4,996.83	227.39
December 7, 2021 December 8, 2021	Sale 85,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 98.99% Received Accrued Interest of $140.99	85,000.00	84,143.36	84,434.49	-291.13
December 7, 2021 December 8, 2021	Sale 45,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 98.99% Received Accrued Interest of $74.64	45,000.00	44,546.48	44,700.61	-154.13
December 9, 2021 December 10, 2021	Sale 85,000.00 Par Value of United States Treasury Note/Bond 1.125% 31 Oct 2026 @ 99.41% Received Accrued Interest of $105.66	85,000.00	84,498.63	84,854.48	-355.85
December 15, 2021 December 16, 2021	Sale 45,000.00 Par Value of United States Treasury Note/Bond 1.125% 31 Oct 2026 @ 99.40% Received Accrued Interest of $64.33	45,000.00	44,729.30	44,922.96	-193.66
December 30, 2021 December 31, 2021	Sale 245,000.00 Par Value of United States Treasury Note/Bond 1.25% 30 Nov 2026 @ 99.98% Received Accrued Interest of $260.82	245,000.00	244,947.03	244,984.67	-37.64

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
December 30, 2021 December 31, 2021	Sale 165,000.00 Par Value of United States Treasury Note/Bond 1.25% 30 Nov 2026 @ 100.01% Received Accrued Interest of $175.65	165,000.00	165,016.64	164,989.67	26.97
January 3, 2022 January 4, 2022	Sale 120,000.00 Par Value of United States Treasury Note/Bond 1.25% 30 Nov 2026 @ 99.55% Received Accrued Interest of $144.23	120,000.00	119,465.63	119,992.50	-526.87
January 3, 2022 January 4, 2022	Sale 40,000.00 Par Value of United States Treasury Note/Bond 1.25% 30 Nov 2026 @ 99.55% Received Accrued Interest of $48.08	40,000.00	39,821.88	39,997.50	-175.62
January 20, 2022 January 21, 2022	Sale 245,000.00 Par Value of United States Treasury Note/Bond 1.25% 30 Nov 2026 @ 98.28% Received Accrued Interest of $437.50	245,000.00	240,792.20	244,984.66	-4,192.46
January 21, 2022 January 24, 2022	Sale 75,000.00 Par Value of United States Treasury Note/Bond .5% 30 Nov 2023 @ 99.12% Received Accrued Interest of $56.66	75,000.00	74,340.19	74,809.10	-468.91
January 25, 2022 January 26, 2022	Sale 85,000.00 Par Value of United States Treasury Note/Bond 1.25% 30 Nov 2026 @ 98.66% Received Accrued Interest of $166.38	85,000.00	83,857.26	84,994.69	-1,137.43
February 10, 2022 February 11, 2022	Sale 5,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 94.11% Received Accrued Interest of $16.71	5,000.00	4,705.66	4,920.87	-215.21
February 24, 2022 February 25, 2022	Sale 360,000.00 Par Value of United States Treasury Note/Bond 1.5% 31 Jan 2027 @ 98.20% Received Accrued Interest of $372.93	360,000.00	353,503.13	358,320.21	-4,817.08
March 1, 2022 March 2, 2022	Sale 85,000.00 Par Value of United States Treasury Note/Bond 1.875% 28 Feb 2027 @ 101.14% Received Accrued Interest of $8.66	85,000.00	85,969.53	85,073.47	896.06
March 2, 2022 March 3, 2022	Sale 25,000.00 Par Value of WI Treasury Sec 1.75% 15 Feb 2032 @ 100.23% Received Accrued Interest of $20.72	25,000.00	25,057.62	25,022.69	34.93

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 11, 2022 March 14, 2022	Sale 50,000.00 Par Value of United States Treasury Note/Bond .875% 31 Jan 2024 @ 98.62% Received Accrued Interest of $50.76	50,000.00	49,310.55	49,748.24	-437.69
March 30, 2022 March 31, 2022	Sale 90,000.00 Par Value of United States Treasury Note/Bond 1.875% 28 Feb 2027 @ 96.87% Received Accrued Interest of $142.15	90,000.00	87,180.47	89,444.86	-2,264.39
April 4, 2022 April 5, 2022	Sale 75,000.00 Par Value of United States Treasury Note/Bond .875% 31 Jan 2024 @ 97.37% Received Accrued Interest of $116.02	75,000.00	73,025.39	74,622.36	-1,596.97
April 11, 2022 April 12, 2022	Sale 10,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 92.20% Received Accrued Interest of $29.01	10,000.00	9,219.53	9,430.83	-211.30
April 11, 2022 April 12, 2022	Sale 5,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 88.53% Received Accrued Interest of $17.40	5,000.00	4,426.56	4,855.00	-428.44
April 11, 2022 April 12, 2022	Sale 5,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 88.69% Received Accrued Interest of $17.40	5,000.00	4,434.57	4,855.01	-420.44
April 11, 2022 April 13, 2022	Sale 15,000.00 Par Value 15,000.00 Current Face of MKT 2020-525M Mortgage Trust MKT 2020-525M A 2.694% 12 Feb 2040 @90.875 % Received Accrued Interest of $13.47	15,000.00	13,631.25	15,449.01	-1,817.76
April 25, 2022 April 26, 2022	Sale 50,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.21% Received Accrued Interest of $116.17	50,000.00	49,103.37	49,896.13	-792.76
April 25, 2022 April 26, 2022	Sale 95,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.21% Received Accrued Interest of $220.72	95,000.00	93,296.39	94,802.65	-1,506.26

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
April 25, 2022 April 26, 2022	Sale 5,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 87.73% Received Accrued Interest of $21.75	5,000.00	4,386.72	4,855.01	-468.29
April 26, 2022 April 27, 2022	Sale 100,000.00 Par Value of United States Treasury Note/Bond 1.5% 31 Jan 2027 @ 94.23% Received Accrued Interest of $356.35	100,000.00	94,234.18	99,533.39	-5,299.21
April 28, 2022 April 29, 2022	Sale 54,000.00 Par Value of United States Treasury Note/Bond 1.5% 31 Jan 2027 @ 94.05% Received Accrued Interest of $196.91	54,000.00	50,785.31	53,748.03	-2,962.72
May 11, 2022 May 12, 2022	Sale 290,000.00 Par Value of United States Treasury Note/Bond 1.75% 15 Mar 2025 @ 97.06% Received Accrued Interest of $799.86	290,000.00	281,481.25	284,088.62	-2,607.37
May 17, 2022 May 18, 2022	Sale 5,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 Feb 2042 @ 85.79% Received Accrued Interest of $30.18	5,000.00	4,289.65	4,567.24	-277.59
May 23, 2022 May 24, 2022	Sale 105,000.00 Par Value of United States Treasury Note/Bond 2.25% 31 Mar 2024 @ 99.35% Received Accrued Interest of $348.57	105,000.00	104,318.21	104,862.88	-544.67
May 24, 2022 May 25, 2022	Sale 70,000.00 Par Value of United States Treasury Note/Bond 2.25% 31 Mar 2024 @ 99.53% Received Accrued Interest of $236.68	70,000.00	69,668.88	69,908.59	-239.71
May 25, 2022 May 26, 2022	Sale 45,000.00 Par Value of United States Treasury Note/Bond 2.25% 31 Mar 2024 @ 99.64% Received Accrued Interest of $154.92	45,000.00	44,838.35	44,941.24	-102.89
May 26, 2022 May 27, 2022	Sale 245,000.00 Par Value of United States Treasury Note/Bond 1.875% 28 Feb 2027 @ 96.19% Received Accrued Interest of $1,098.51	245,000.00	235,659.38	243,488.80	-7,829.42

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
May 26, 2022 May 27, 2022	Sale 55,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 Mar 2027 @ 98.93% Received Accrued Interest of $214.14	55,000.00	54,413.48	54,632.92	-219.44
May 31, 2022 June 1, 2022	Sale 35,000.00 Par Value of United States Treasury Note/Bond 2.5% 30 Apr 2024 @ 100.05% Received Accrued Interest of $76.09	35,000.00	35,019.14	34,923.51	95.63
June 1, 2022 June 2, 2022	Sale 135,000.00 Par Value of United States Treasury Note/Bond 1.875% 28 Feb 2027 @ 96.17% Received Accrued Interest of $646.57	135,000.00	129,832.03	134,167.30	-4,335.27
June 1, 2022 June 2, 2022	Sale 105,000.00 Par Value of United States Treasury Note/Bond 1.875% 28 Feb 2027 @ 96.17% Received Accrued Interest of $502.89	105,000.00	100,980.47	104,352.34	-3,371.87
June 1, 2022 June 2, 2022	Sale 105,000.00 Par Value of United States Treasury Note/Bond 1.875% 28 Feb 2027 @ 95.31% Received Accrued Interest of $502.89	105,000.00	100,080.26	104,352.33	-4,272.07
June 8, 2022 June 9, 2022	Sale 635,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 99.55% Received Accrued Interest of $1,186.31	635,000.00	632,147.46	634,178.51	-2,031.05
June 13, 2022 June 14, 2022	Sale 30,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 May 2032 @ 96.11% Received Accrued Interest of $70.31	30,000.00	28,833.98	29,993.12	-1,159.14
June 29, 2022 June 30, 2022	Sale 115,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 May 2024 @ 98.81% Received Accrued Interest of $235.66	115,000.00	113,629.88	114,605.09	-975.21
Total Sales			**$5,536,503.47**	**$5,592,362.44**	**-$55,858.97**
Total Deutsche Bank Securities Inc 0573			**$11,800,814.64**	**$11,856,673.61**	**-$55,858.97**

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Goldman, Sachs and Co 0005					
Purchases					
July 12, 2021 July 13, 2021	Purchase 55,000.00 Par Value of United States Treasury Note/Bond .875% 30 Jun 2026 @ 100.34% Paid Accrued Interest of $17.00	55,000.00	55,184.77	55,184.77	
May 5, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3398437 %	150,000.00	155,009.77	155,009.77	
May 7, 2021 July 14, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.8828125 %	100,000.00	100,882.81	100,882.81	
May 11, 2021 July 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.640625 %	75,000.00	75,480.47	75,480.47	
May 12, 2021 July 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.3398437 %	75,000.00	75,254.88	75,254.88	
May 18, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.1640625 %	150,000.00	154,746.09	154,746.09	
May 20, 2021 July 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.546875 %	75,000.00	75,410.16	75,410.16	
May 27, 2021 July 14, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.6953125 %	175,000.00	176,216.80	176,216.80	
May 28, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3398437 %	150,000.00	155,009.77	155,009.77	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 5, 2021 July 14, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3398437 %	150,000.00	155,009.77	155,009.77	
May 7, 2021 July 14, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.8828125 %	100,000.00	100,882.81	100,882.81	
May 11, 2021 July 14, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.640625 %	75,000.00	75,480.47	75,480.47	
May 12, 2021 July 14, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.3398437 %	75,000.00	75,254.88	75,254.88	
May 18, 2021 July 14, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.1640625 %	150,000.00	154,746.09	154,746.09	
May 20, 2021 July 14, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.546875 %	75,000.00	75,410.16	75,410.16	
May 27, 2021 July 14, 2021	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.6953125 %	175,000.00	176,216.80	176,216.80	
May 28, 2021 July 14, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3398437 %	150,000.00	155,009.77	155,009.77	
May 5, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3398437 %	150,000.00	155,009.77	155,009.77	
May 18, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.1640625 %	150,000.00	154,746.09	154,746.09	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 24, 2021 July 14, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.40625 %	125,000.00	129,257.81	129,257.81	
May 28, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3398437 %	150,000.00	155,009.77	155,009.77	
May 7, 2021 July 14, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.8828125 %	100,000.00	100,882.81	100,882.81	
May 11, 2021 July 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.640625 %	75,000.00	75,480.47	75,480.47	
May 12, 2021 July 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.3398437 %	75,000.00	75,254.88	75,254.88	
May 20, 2021 July 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.546875 %	75,000.00	75,410.16	75,410.16	
May 27, 2021 July 14, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.6953125 %	175,000.00	176,216.80	176,216.80	
July 12, 2021 July 14, 2021	Purchase 85,000.00 Par Value 66,002.54 Current Face of Citigroup Commercial Mortgage Trust 2016-GC37 CGCMT 2016-GC37 A3 3.05% 10 Apr 2049 @105.5078125 % Paid Accrued Interest of $72.70	66,002.54	69,637.84	69,637.84	
May 25, 2021 July 19, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @103.1953125 %	75,000.00	77,396.48	77,396.48	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 20, 2021 July 19, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 7/15/36 @100.84375 %	75,000.00	75,632.81	75,632.81	
May 25, 2021 July 19, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @103.1953125 %	75,000.00	77,396.48	77,396.48	
May 25, 2021 July 19, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @103.1953125 %	75,000.00	77,396.48	77,396.48	
June 1, 2021 July 21, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.3515625 %	125,000.00	129,189.45	129,189.45	
June 3, 2021 July 21, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.2265625 %	50,000.00	51,613.28	51,613.28	
June 1, 2021 July 21, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.000% 7/15/50 @101.3632812 %	125,000.00	126,704.10	126,704.10	
June 1, 2021 July 21, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.3515625 %	125,000.00	129,189.45	129,189.45	
June 3, 2021 July 21, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.2265625 %	50,000.00	51,613.28	51,613.28	
June 1, 2021 July 21, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.3515625 %	125,000.00	129,189.45	129,189.45	
June 3, 2021 July 21, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.2265625 %	50,000.00	51,613.28	51,613.28	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
July 20, 2021 July 22, 2021	Purchase 20,000.00 Par Value of Bank of America Corp Variable 3.824% 20 Jan 2028 @ 111.67% Paid Accrued Interest of $4.25	20,000.00	22,333.20	22,333.20	
July 27, 2021 August 2, 2021	Purchase 90,000.00 Par Value of WI Treasury Sec. 0.625% 31 Jul 2026 @ 99.60% Paid Accrued Interest of $3.06	90,000.00	89,635.52	89,635.52	
June 8, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.1640625 %	150,000.00	154,746.09	154,746.09	
June 8, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.734375 %	150,000.00	151,101.56	151,101.56	
June 10, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.2734375 %	150,000.00	154,910.16	154,910.16	
June 14, 2021 August 12, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.2148437 %	100,000.00	103,214.84	103,214.84	
June 14, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.71875 %	150,000.00	151,078.13	151,078.13	
June 16, 2021 August 12, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.1523437 %	50,000.00	51,576.17	51,576.17	
June 16, 2021 August 12, 2021	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.7265625 %	200,000.00	201,453.13	201,453.13	
June 16, 2021 August 12, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.1875 %	125,000.00	128,984.38	128,984.38	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 21, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.296875 %	150,000.00	150,445.31	150,445.31	
June 8, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.1640625 %	150,000.00	154,746.09	154,746.09	
June 10, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.2734375 %	150,000.00	154,910.16	154,910.16	
June 14, 2021 August 12, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.2148437 %	100,000.00	103,214.84	103,214.84	
June 16, 2021 August 12, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.1523437 %	50,000.00	51,576.17	51,576.17	
June 16, 2021 August 12, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.1875 %	125,000.00	128,984.38	128,984.38	
June 8, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.734375 %	150,000.00	151,101.56	151,101.56	
June 14, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.71875 %	150,000.00	151,078.13	151,078.13	
June 16, 2021 August 12, 2021	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.7265625 %	200,000.00	201,453.13	201,453.13	
June 21, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.296875 %	150,000.00	150,445.31	150,445.31	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 8, 2021 August 12, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.1640625 %	150,000.00	154,746.09	154,746.09	
June 10, 2021 August 12, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.2734375 %	150,000.00	154,910.16	154,910.16	
June 14, 2021 August 12, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.2148437 %	100,000.00	103,214.84	103,214.84	
June 16, 2021 August 12, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.1523437 %	50,000.00	51,576.17	51,576.17	
June 16, 2021 August 12, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.1875 %	125,000.00	128,984.38	128,984.38	
June 8, 2021 August 12, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.734375 %	150,000.00	151,101.56	151,101.56	
June 14, 2021 August 12, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.71875 %	150,000.00	151,078.13	151,078.13	
June 16, 2021 August 12, 2021	Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.7265625 %	200,000.00	201,453.13	201,453.13	
June 21, 2021 August 12, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.296875 %	150,000.00	150,445.31	150,445.31	
August 11, 2021 August 13, 2021	Purchase 40,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 May 2051 @ 108.63% Paid Accrued Interest of $232.34	40,000.00	43,450.00	43,450.00	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
August 12, 2021 August 16, 2021	Purchase 85,000.00 Par Value of UNITED STATES TREAS BDS DEB 8/15/51 @ 99.46% Paid Accrued Interest of $4.62	85,000.00	84,542.71	84,542.71	
August 12, 2021 August 16, 2021	Purchase 165,000.00 Par Value of UNITED STATES TREAS BDS DEB 8/15/51 @ 99.49% Paid Accrued Interest of $8.97	165,000.00	164,161.52	164,161.52	
August 12, 2021 August 16, 2021	Purchase 60,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 99.00% Paid Accrued Interest of $2.04	60,000.00	59,400.00	59,400.00	
June 22, 2021 August 17, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of Umbs Tba 15yr Mpt 1.500% 8/15/2036 @100.6445312 %	75,000.00	75,483.40	75,483.40	
June 23, 2021 August 17, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 8/15/36 @102.796875 %	75,000.00	77,097.66	77,097.66	
August 17, 2021 August 18, 2021	Purchase 20,000.00 Par Value of United States Treasury Inflation Indexed Bonds .125% 15 Feb 2051 @ 112.69% Paid Accrued Interest of $0.21	20,000.00	23,421.87	23,421.87	
August 17, 2021 August 18, 2021	Purchase 48,000.00 Par Value of United States Treasury Note/Bond 2.25% 15 May 2041 @ 107.31% Paid Accrued Interest of $278.80	48,000.00	51,510.00	51,510.00	
June 9, 2021 August 19, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.2695312 %	100,000.00	103,269.53	103,269.53	
June 9, 2021 August 19, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.2695312 %	100,000.00	103,269.53	103,269.53	
June 23, 2021 August 19, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.000% 8/15/51 @101.4453125 %	100,000.00	101,445.31	101,445.31	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 9, 2021 August 19, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.2695312 %	100,000.00	103,269.53	103,269.53	
August 18, 2021 August 20, 2021	Purchase 35,000.00 Par Value of Bacardi Ltd 4.45% 15 May 2025 @ 111.06% Paid Accrued Interest of $411.01	35,000.00	38,871.00	38,871.00	
August 20, 2021 August 24, 2021	Purchase 40,000.00 Par Value of Santander UK Group Holdings PLC Variable 3.823% 03 Nov 2028 @ 110.26% Paid Accrued Interest of $471.50	40,000.00	44,103.20	44,103.20	
August 25, 2021 August 26, 2021	Purchase 235,000.00 Par Value of United States Cash Management Bill Zero 14 Dec 2021 @ 99.99%	235,000.00	234,974.15	234,974.15	
August 25, 2021 August 31, 2021	Purchase 115,000.00 Par Value of United States Treas Nts Note 8/31/2026 @ 99.73%	115,000.00	114,693.59	114,693.59	
August 31, 2021 September 1, 2021	Purchase 45,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 101.59% Paid Accrued Interest of $41.58	45,000.00	45,717.18	45,717.18	
September 7, 2021 September 8, 2021	Purchase 115,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 98.89% Paid Accrued Interest of $93.75	115,000.00	113,724.22	113,724.22	
September 7, 2021 September 9, 2021	Purchase 5,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 98.87% Paid Accrued Interest of $4.25	5,000.00	4,943.36	4,943.36	
July 8, 2021 September 14, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.5195312 %	125,000.00	129,399.41	129,399.41	
July 13, 2021 September 14, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.3242187 %	125,000.00	129,155.27	129,155.27	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
July 13, 2021 September 14, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.3242187 %	125,000.00	129,155.27	129,155.27	
July 8, 2021 September 14, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.5195312 %	125,000.00	129,399.41	129,399.41	
July 9, 2021 September 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @101.2148437 %	150,000.00	151,822.27	151,822.27	
July 13, 2021 September 14, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.3242187 %	125,000.00	129,155.27	129,155.27	
July 15, 2021 September 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @101.328125 %	150,000.00	151,992.19	151,992.19	
July 19, 2021 September 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @101.7460937 %	75,000.00	76,309.57	76,309.57	
July 8, 2021 September 14, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.5195312 %	125,000.00	129,399.41	129,399.41	
July 23, 2021 September 16, 2021	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 9/15/36 @101.5039062 %	25,000.00	25,375.98	25,375.98	
July 30, 2021 September 16, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 9/15/36 @101.7539062 %	50,000.00	50,876.95	50,876.95	
July 29, 2021 September 16, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2% 15 Sep 2035 @103.546875 %	75,000.00	77,660.16	77,660.16	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
July 26, 2021 September 21, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.4921875 %	100,000.00	103,492.19	103,492.19	
July 27, 2021 September 21, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of GNMAII Jumbo TBA 30Yr MPT 2.000% 9/15/50 @102.0429687 %	100,000.00	102,042.97	102,042.97	
July 26, 2021 September 21, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.4921875 %	100,000.00	103,492.19	103,492.19	
July 26, 2021 September 21, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.4921875 %	100,000.00	103,492.19	103,492.19	
September 28, 2021 September 30, 2021	Purchase 25,000.00 Par Value of Healthpeak Properties Inc 4% 01 Jun 2025 @ 109.32% Paid Accrued Interest of $330.56	25,000.00	27,330.00	27,330.00	
October 5, 2021 October 6, 2021	Purchase 215,000.00 Par Value of WI Treasure Sec .250% 30 Sep 2023 @ 99.93% Paid Accrued Interest of $8.86	215,000.00	214,840.43	214,840.43	
October 7, 2021 October 8, 2021	Purchase 35,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 97.09% Paid Accrued Interest of $64.20	35,000.00	33,980.08	33,980.08	
October 6, 2021 October 14, 2021	Purchase 65,000.00 Par Value of Macquarie Group Ltd Variable 2.871% 14 Jan 2033 @ 100.00%	65,000.00	65,000.00	65,000.00	
August 9, 2021 October 14, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2051 @103.328125 %	50,000.00	51,664.06	51,664.06	
August 18, 2021 October 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2051 @103.4492187 %	75,000.00	77,586.91	77,586.91	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
August 20, 2021 October 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2051 @103.546875 %	75,000.00	77,660.16	77,660.16	
August 16, 2021 October 14, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2051 @101.2695312 %	100,000.00	101,269.53	101,269.53	
August 19, 2021 October 14, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2051 @101.2695312 %	175,000.00	177,221.68	177,221.68	
August 19, 2021 October 19, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Oct 2036 @101.375 %	75,000.00	76,031.25	76,031.25	
August 27, 2021 October 19, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2% 25 Apr 2035 @103.21875 %	75,000.00	77,414.06	77,414.06	
October 18, 2021 October 19, 2021	Purchase 75,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 98.58% Paid Accrued Interest of $34.25	75,000.00	73,933.60	73,933.60	
October 18, 2021 October 21, 2021	Purchase 25,000.00 Par Value of Goldman Sachs Group Inc/The Variable 1.948% 21 Oct 2027 @ 100.00%	25,000.00	25,000.00	25,000.00	
August 20, 2021 October 21, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000%15 Oct 2051 @101.7421875 %	100,000.00	101,742.19	101,742.19	
October 26, 2021 October 27, 2021	Purchase 25,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 96.54% Paid Accrued Interest of $61.99	25,000.00	24,135.74	24,135.74	
October 26, 2021 October 28, 2021	Purchase 150.00 Shares of Healthpeak Properties Inc @ $34.857, Paid $7.50 Broker Commission	150.00	5,236.05	5,236.05	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
October 28, 2021 October 29, 2021	Purchase 21,000.00 Par Value of United States Treasury Note/Bond 1.75% 15 Aug 2041 @ 96.50% Paid Accrued Interest of $74.90	21,000.00	20,265.00	20,265.00	
November 1, 2021 November 2, 2021	Purchase 15,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 96.88% Paid Accrued Interest of $40.25	15,000.00	14,532.42	14,532.42	
November 5, 2021 November 9, 2021	Purchase 40,000.00 Par Value of Macquarie Group Ltd Variable 1.201% 14 Oct 2025 @ 99.84% Paid Accrued Interest of $33.36	40,000.00	39,936.80	39,936.80	
September 13, 2021 November 10, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.6015625 %	50,000.00	51,800.78	51,800.78	
September 15, 2021 November 10, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.6328125 %	50,000.00	51,816.41	51,816.41	
September 17, 2021 November 10, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.3203125 %	100,000.00	103,320.31	103,320.31	
September 21, 2021 November 10, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.5117187 %	125,000.00	129,389.65	129,389.65	
September 13, 2021 November 10, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.6015625 %	50,000.00	51,800.78	51,800.78	
September 15, 2021 November 10, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.6328125 %	50,000.00	51,816.41	51,816.41	
September 17, 2021 November 10, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.3203125 %	100,000.00	103,320.31	103,320.31	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
September 21, 2021 November 10, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.5117187 %	125,000.00	129,389.65	129,389.65	
September 13, 2021 November 10, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.6015625 %	50,000.00	51,800.78	51,800.78	
September 15, 2021 November 10, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.6328125 %	50,000.00	51,816.41	51,816.41	
September 21, 2021 November 10, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.5117187 %	125,000.00	129,389.65	129,389.65	
September 17, 2021 November 10, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.3203125 %	100,000.00	103,320.31	103,320.31	
September 13, 2021 November 10, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @101.0976562 %	175,000.00	176,920.90	176,920.90	
November 10, 2021 November 12, 2021	Purchase 65,000.00 Par Value of Wi Treasury Sec 0.375% 31 Oct 2023 @ 99.75% Paid Accrued Interest of $8.08	65,000.00	64,837.50	64,837.50	
November 10, 2021 November 12, 2021	Purchase 60,000.00 Par Value of Wi Treasury Sec 0.375% 31 Oct 2023 @ 99.75% Paid Accrued Interest of $7.46	60,000.00	59,850.00	59,850.00	
November 9, 2021 November 15, 2021	Purchase 80,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 0% NTS 15 Nov 2031 USD 'F-2031' @ 99.30%	80,000.00	79,437.50	79,437.50	
November 9, 2021 November 15, 2021	Purchase 95,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 0% NTS 15 Nov 2031 USD 'F-2031' @ 99.30%	95,000.00	94,336.30	94,336.30	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
November 10, 2021 November 15, 2021	Purchase 45,000.00 Par Value of UNITED STATES OF AMER TREAS BONDS 0% BDS 15 Nov 2051 USD1000 'BONDS 11/51' @ 99.04%	45,000.00	44,566.85	44,566.85	
November 10, 2021 November 15, 2021	Purchase 5,000.00 Par Value of T-Mobile USA Inc 3.875% 15 Apr 2030 @ 109.52% Paid Accrued Interest of $16.15	5,000.00	5,475.75	5,475.75	
November 10, 2021 November 15, 2021	Purchase 90,000.00 Par Value of UNITED STATES OF AMER TREAS BONDS 0% BDS 15 Nov 2051 USD1000 'BONDS 11/51' @ 99.04%	90,000.00	89,133.70	89,133.70	
November 12, 2021 November 15, 2021	Purchase 90,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 99.00%	90,000.00	89,100.00	89,100.00	
November 12, 2021 November 15, 2021	Purchase 45,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 99.00%	45,000.00	44,550.00	44,550.00	
November 12, 2021 November 15, 2021	Purchase 45,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 99.00%	45,000.00	44,550.00	44,550.00	
November 12, 2021 November 16, 2021	Purchase 195,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 98.25% Paid Accrued Interest of $7.41	195,000.00	191,587.50	191,587.50	
September 24, 2021 November 16, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 2.000%15 Nov 2036 @102.8984375 %	50,000.00	51,449.22	51,449.22	
September 14, 2021 November 16, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Nov 2036 @101.578125 %	75,000.00	76,183.59	76,183.59	
November 15, 2021 November 16, 2021	Purchase 90,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 97.48% Paid Accrued Interest of $4.66	90,000.00	87,735.94	87,735.94	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
November 15, 2021 November 16, 2021	Purchase 90,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 97.19% Paid Accrued Interest of $4.66	90,000.00	87,468.75	87,468.75	
September 23, 2021 November 18, 2021	Purchase 25,000.00 Par Value 25,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2051 @103.1757812 %	25,000.00	25,793.95	25,793.95	
November 16, 2021 November 18, 2021	Purchase 30,000.00 Par Value of Lloyds Banking Group PLC Variable 2.907% 07 Nov 2023 @ 102.08% Paid Accrued Interest of $26.65	30,000.00	30,624.90	30,624.90	
September 23, 2021 November 18, 2021	Purchase 25,000.00 Par Value 25,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2051 @103.1757812 %	25,000.00	25,793.95	25,793.95	
September 27, 2021 November 18, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of GNMAII Jumbo TBA 30yr Mpt 2.000%15 Nov 50 @101.1367187 %	100,000.00	101,136.72	101,136.72	
September 23, 2021 November 18, 2021	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2051 @103.1757812 %	25,000.00	25,793.95	25,793.95	
November 22, 2021 November 23, 2021	Purchase 215,000.00 Par Value of United States Treasury Note/Bond .375% 31 Oct 2023 @ 99.63% Paid Accrued Interest of $51.23	215,000.00	214,202.14	214,202.14	
November 30, 2021 December 1, 2021	Purchase 21,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 99.34% Paid Accrued Interest of $12.76	21,000.00	20,862.19	20,862.19	
November 30, 2021 December 2, 2021	Purchase 15,000.00 Par Value of Lloyds Banking Group PLC Variable 2.907% 07 Nov 2023 @ 101.88% Paid Accrued Interest of $30.28	15,000.00	15,282.45	15,282.45	
December 1, 2021 December 6, 2021	Purchase 65,000.00 Par Value of Goldman Sachs Group Inc/The 1.217% 06 Dec 2023 @ 100.00%	65,000.00	65,000.00	65,000.00	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
December 3, 2021 December 6, 2021	Purchase 70,000.00 Par Value of United States Treasury Note/Bond .5% 30 Nov 2023 @ 99.77% Paid Accrued Interest of $5.77	70,000.00	69,835.94	69,835.94	
December 3, 2021 December 6, 2021	Purchase 40,000.00 Par Value of United States Treasury Note/Bond .5% 30 Nov 2023 @ 99.79% Paid Accrued Interest of $3.30	40,000.00	39,914.06	39,914.06	
December 6, 2021 December 7, 2021	Purchase 37,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 103.20% Paid Accrued Interest of $44.97	37,000.00	38,185.16	38,185.16	
December 6, 2021 December 7, 2021	Purchase 30,000.00 Par Value of United States Treasury Note/Bond .5% 30 Nov 2023 @ 99.75% Paid Accrued Interest of $2.88	30,000.00	29,925.00	29,925.00	
December 8, 2021 December 10, 2021	Purchase 25,000.00 Par Value of Goldman Sachs Group Inc/The 3.2% 23 Feb 2023 @ 102.62% Paid Accrued Interest of $237.78	25,000.00	25,654.50	25,654.50	
October 6, 2021 December 13, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.5585937 %	75,000.00	76,918.95	76,918.95	
October 14, 2021 December 13, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.6210937 %	75,000.00	76,965.82	76,965.82	
October 6, 2021 December 13, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.5585937 %	75,000.00	76,918.95	76,918.95	
October 14, 2021 December 13, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.6210937 %	75,000.00	76,965.82	76,965.82	
October 6, 2021 December 13, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.5585937 %	75,000.00	76,918.95	76,918.95	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
October 14, 2021 December 13, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.6210937 %	75,000.00	76,965.82	76,965.82	
October 21, 2021 December 13, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.0234375 %	100,000.00	102,023.44	102,023.44	
October 14, 2021 December 13, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2051 @99.8710937 %	175,000.00	174,774.41	174,774.41	
October 18, 2021 December 16, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 15YR MPT 2.000%15 Dec 2036 @102.3515625 %	125,000.00	127,939.45	127,939.45	
December 14, 2021 December 16, 2021	Purchase 130.00 Shares of Healthpeak Properties Inc @ $34.044, Paid $6.50 Broker Commission	130.00	4,432.22	4,432.22	
December 14, 2021 December 16, 2021	Purchase 175.00 Shares of VICI Properties Inc @ $27.6907, Paid $7.00 Broker Commission	175.00	4,852.87	4,852.87	
October 25, 2021 December 20, 2021	Purchase 25,000.00 Par Value 25,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500%15 Dec 50 @102.3203125 %	25,000.00	25,580.08	25,580.08	
December 22, 2021 December 27, 2021	Purchase 10.00 Shares of Agree Realty Corp @ $68.0704, Paid $0.50 Broker Commission	10.00	681.20	681.20	
December 23, 2021 December 28, 2021	Purchase 62.00 Shares of MGM Growth Properties LLC @ $39.756, Paid $3.10 Broker Commission	62.00	2,467.97	2,467.97	
December 27, 2021 December 29, 2021	Purchase 79.00 Shares of Apple Hospitality REIT Inc @ $16.2922, Paid $2.37 Broker Commission	79.00	1,289.45	1,289.45	
December 28, 2021 December 30, 2021	Purchase 102.00 Shares of MGM Growth Properties LLC @ $39.9963, Paid $5.10 Broker Commission	102.00	4,084.72	4,084.72	
December 28, 2021 December 30, 2021	Purchase 49.00 Shares of Apple Hospitality REIT Inc @ $16.1508, Paid $1.47 Broker Commission	49.00	792.86	792.86	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
December 28, 2021 December 31, 2021	Purchase 140,000.00 Par Value of WI Treasury Sec 0.625% 31 Dec 2023 @ 100.00%	140,000.00	140,000.00	140,000.00	
December 30, 2021 December 31, 2021	Purchase 5,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 98.63% Paid Accrued Interest of $11.91	5,000.00	4,931.25	4,931.25	
December 29, 2021 December 31, 2021	Purchase 69.00 Shares of MGM Growth Properties LLC @ $40.2908, Paid $3.45 Broker Commission	69.00	2,783.52	2,783.52	
December 29, 2021 December 31, 2021	Purchase 99.00 Shares of Apple Hospitality REIT Inc @ $16.193, Paid $2.97 Broker Commission	99.00	1,606.08	1,606.08	
January 3, 2022 January 4, 2022	Purchase 5,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 98.22% Paid Accrued Interest of $12.95	5,000.00	4,910.94	4,910.94	
January 10, 2022 January 12, 2022	Purchase 25,000.00 Par Value of Lloyds Banking Group PLC Variable 2.907% 07 Nov 2023 @ 101.49% Paid Accrued Interest of $131.22	25,000.00	25,373.00	25,373.00	
October 28, 2021 January 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.2382812 %	75,000.00	76,678.71	76,678.71	
November 2, 2021 January 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.3789062 %	100,000.00	102,378.91	102,378.91	
November 3, 2021 January 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.34375 %	75,000.00	76,757.81	76,757.81	
October 28, 2021 January 13, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.2382812 %	75,000.00	76,678.71	76,678.71	
November 2, 2021 January 13, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.3789062 %	100,000.00	102,378.91	102,378.91	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
November 3, 2021 January 13, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.34375 %	75,000.00	76,757.81	76,757.81	
October 28, 2021 January 13, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/52 @99.4726562 %	175,000.00	174,077.15	174,077.15	
November 1, 2021 January 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/52 @99.59375 %	50,000.00	49,796.88	49,796.88	
October 28, 2021 January 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.2382812 %	75,000.00	76,678.71	76,678.71	
November 2, 2021 January 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.3789062 %	100,000.00	102,378.91	102,378.91	
November 3, 2021 January 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.34375 %	75,000.00	76,757.81	76,757.81	
November 2, 2021 January 18, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 1/15/36 @102.3476562 %	50,000.00	51,173.83	51,173.83	
November 2, 2021 January 18, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 1/15/36 @102.3476562 %	50,000.00	51,173.83	51,173.83	
November 8, 2021 January 18, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 1/15/37 @102.5742187 %	75,000.00	76,930.66	76,930.66	
November 2, 2021 January 18, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 1/15/37 @102.3476562 %	50,000.00	51,173.83	51,173.83	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
November 2, 2021 January 20, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 1/15/51 @102.5898437 %	25,000.00	25,647.46	25,647.46	
November 2, 2021 January 20, 2022	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 1/15/51 @102.5898437 %	25,000.00	25,647.46	25,647.46	
November 2, 2021 January 20, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 1/15/52 @102.5898437 %	25,000.00	25,647.46	25,647.46	
November 5, 2021 January 20, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo Tba 30yr Mpt 2.000% 1/15/51 @101.4609375 %	50,000.00	50,730.47	50,730.47	
January 19, 2022 January 24, 2022	Purchase 35,000.00 Par Value of Goldman Sachs Group Inc/The Variable 3.102% 24 Feb 2033 @ 100.00%	35,000.00	35,000.00	35,000.00	
January 27, 2022 January 28, 2022	Purchase 23,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 97.28% Paid Accrued Interest of $94.03	23,000.00	22,374.69	22,374.69	
January 28, 2022 January 31, 2022	Purchase 147,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 97.38% Paid Accrued Interest of $625.36	147,000.00	143,141.25	143,141.25	
February 1, 2022 February 3, 2022	Purchase 175,000.00 Par Value 144,824.47 Current Face of GS Mortgage-Backed Securities Corp Trust 2021-PJ1 GSMBS 2021-PJ1 A2 Var 25 Jun 2051 @97.125 % Paid Accrued Interest of $20.11	144,824.47	140,660.77	140,660.77	
February 8, 2022 February 9, 2022	Purchase 15,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 95.08% Paid Accrued Interest of $71.27	15,000.00	14,261.72	14,261.72	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
February 8, 2022 February 9, 2022	Purchase 148,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 94.77% Paid Accrued Interest of $703.20	148,000.00	140,253.13	140,253.13	
February 9, 2022 February 11, 2022	Purchase 25,000.00 Par Value of Intercontinental Exchange Inc 1.85% 15 Sep 2032 @ 90.06% Paid Accrued Interest of $187.57	25,000.00	22,514.00	22,514.00	
December 6, 2021 February 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.9140625 %	75,000.00	76,435.55	76,435.55	
December 22, 2021 February 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.71875 %	75,000.00	76,289.06	76,289.06	
January 3, 2022 February 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.4648437 %	125,000.00	126,831.05	126,831.05	
December 6, 2021 February 14, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.9140625 %	75,000.00	76,435.55	76,435.55	
December 22, 2021 February 14, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.71875 %	75,000.00	76,289.06	76,289.06	
January 3, 2022 February 14, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.4648437 %	125,000.00	126,831.05	126,831.05	
December 6, 2021 February 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @101.9140625 %	75,000.00	76,435.55	76,435.55	
December 22, 2021 February 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @101.71875 %	75,000.00	76,289.06	76,289.06	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
January 3, 2022 February 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @101.4648437 %	125,000.00	126,831.05	126,831.05	
December 6, 2021 February 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/52 @99.4492187 %	125,000.00	124,311.52	124,311.52	
December 9, 2021 February 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/52 @99.34375 %	125,000.00	124,179.69	124,179.69	
December 13, 2021 February 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/52 @99.6445312 %	50,000.00	49,822.27	49,822.27	
February 11, 2022 February 15, 2022	Purchase 70,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 98.41%	70,000.00	68,884.37	68,884.37	
February 14, 2022 February 16, 2022	Purchase 10,000.00 Par Value of Goldman Sachs Group Inc/The Variable 3.102% 24 Feb 2033 @ 97.65% Paid Accrued Interest of $18.96	10,000.00	9,764.60	9,764.60	
February 16, 2022 February 17, 2022	Purchase 30,000.00 Par Value of United States Treasury Note/Bond 2.25% 15 May 2041 @ 97.44% Paid Accrued Interest of $175.28	30,000.00	29,232.26	29,232.26	
December 10, 2021 February 17, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 2/15/37 @102.125 %	75,000.00	76,593.75	76,593.75	
December 27, 2021 February 22, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 2/15/51 @102.296875 %	25,000.00	25,574.22	25,574.22	
January 5, 2022 February 22, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 2/15/51 @101.8398437 %	50,000.00	50,919.92	50,919.92	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
February 17, 2022 February 22, 2022	Purchase 5,000.00 Par Value of Goldman Sachs Group Inc/The Variable 3.102% 24 Feb 2033 @ 97.09% Paid Accrued Interest of $12.06	5,000.00	4,854.30	4,854.30	
December 27, 2021 February 22, 2022	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 2/15/51 @102.296875 %	25,000.00	25,574.22	25,574.22	
January 5, 2022 February 22, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 2/15/51 @101.8398437 %	50,000.00	50,919.92	50,919.92	
December 27, 2021 February 22, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 2/15/51 @102.296875 %	25,000.00	25,574.22	25,574.22	
January 5, 2022 February 22, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 2/15/51 @101.8398437 %	50,000.00	50,919.92	50,919.92	
December 1, 2021 February 22, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000% 2/15/52 @100.6796875 %	50,000.00	50,339.84	50,339.84	
February 18, 2022 February 22, 2022	Purchase 15,000.00 Par Value of Amgen Inc 3.35% 22 Feb 2032 @ 100.76%	15,000.00	15,114.30	15,114.30	
February 24, 2022 February 25, 2022	Purchase 310,000.00 Par Value of United States Treasury Bill Zero 25 Aug 2022 @ 99.69%	310,000.00	309,041.46	309,041.46	
February 28, 2022 March 1, 2022	Purchase 35,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 101.78% Paid Accrued Interest of $30.46	35,000.00	35,623.43	35,623.43	
March 1, 2022 March 2, 2022	Purchase 29,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 102.60% Paid Accrued Interest of $27.04	29,000.00	29,754.60	29,754.60	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 7, 2022 March 8, 2022	Purchase 31,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 101.63% Paid Accrued Interest of $40.46	31,000.00	31,504.55	31,504.55	
February 23, 2022 March 9, 2022	Purchase 25,000.00 Par Value of Weyerhaeuser Co 3.375% 09 Mar 2033 @ 99.46%	25,000.00	24,865.75	24,865.75	
March 2, 2022 March 9, 2022	Purchase 10,000.00 Par Value of Progressive Corp/The 3% 15 Mar 2032 @ 99.76%	10,000.00	9,975.90	9,975.90	
March 4, 2022 March 9, 2022	Purchase 30,000.00 Par Value of HCA Inc 3.625% 15 Mar 2032 @ 100.86%	30,000.00	30,258.00	30,258.00	
March 7, 2022 March 9, 2022	Purchase 5,000.00 Par Value of HCA Inc 3.625% 15 Mar 2032 @ 100.07%	5,000.00	5,003.55	5,003.55	
March 8, 2022 March 9, 2022	Purchase 120,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 99.82% Paid Accrued Interest of $44.02	120,000.00	119,781.45	119,781.45	
January 13, 2022 March 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @100.0390625 %	125,000.00	125,048.83	125,048.83	
January 28, 2022 March 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.46875 %	150,000.00	149,203.13	149,203.13	
February 10, 2022 March 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @100.3632812 %	100,000.00	100,363.28	100,363.28	
March 11, 2022 March 14, 2022	Purchase 8,000.00 Par Value of United States Treasury Inflation Indexed Bonds .125% 15 Feb 2052 @ 110.45% Paid Accrued Interest of $0.75	8,000.00	8,881.02	8,881.02	
January 13, 2022 March 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @100.0390625 %, TBA Pair off	125,000.00	125,048.83	125,048.83	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
January 28, 2022 March 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.46875 %	150,000.00	149,203.13	149,203.13	
January 18, 2022 March 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @96.90625 %	125,000.00	121,132.81	121,132.81	
January 21, 2022 March 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @97.2421875 %	50,000.00	48,621.09	48,621.09	
January 31, 2022 March 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @97.234375 %	125,000.00	121,542.97	121,542.97	
February 10, 2022 March 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @100.36328125 %	100,000.00	100,363.28	100,363.28	
January 13, 2022 March 14, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @100.0390625 %	125,000.00	125,048.83	125,048.83	
January 28, 2022 March 14, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.46875 %	150,000.00	149,203.13	149,203.13	
February 10, 2022 March 14, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @100.3632812 %	100,000.00	100,363.28	100,363.28	
March 9, 2022 March 15, 2022	Purchase 50,000.00 Par Value of Magallanes Inc 5.05% 15 Mar 2042 @ 100.00%	50,000.00	50,000.00	50,000.00	
February 3, 2022 March 17, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of Umbs Tba 15yr Mpt 2.000% 3/15/36 @100.0390625 %	75,000.00	75,029.30	75,029.30	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
February 1, 2022 March 17, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 3/15/37 @98.2109375 %	50,000.00	49,105.47	49,105.47	
February 3, 2022 March 17, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of Umbs Tba 15yr Mpt 2.000% 3/15/36 @100.0390625 %	75,000.00	75,029.30	75,029.30	
February 3, 2022 March 17, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of Umbs Tba 15yr Mpt 2.000% 3/15/36 @100.0390625 %	75,000.00	75,029.30	75,029.30	
March 4, 2022 March 18, 2022	Purchase 10,000.00 Par Value of S&P Global Inc 3.7% 01 Mar 2052 @ 98.40%	10,000.00	9,839.80	9,839.80	
February 8, 2022 March 21, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 3/15/51 @99.48046875 %	75,000.00	74,610.35	74,610.35	
February 8, 2022 March 21, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 3/15/51 @99.48046875 %	75,000.00	74,610.35	74,610.35	
February 8, 2022 March 21, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 3/15/51 @99.48046875 %	75,000.00	74,610.35	74,610.35	
March 30, 2022 April 1, 2022	Purchase 5,000.00 Par Value of Magallanes Inc 5.141% 15 Mar 2052 @ 102.84% Paid Accrued Interest of $11.42	5,000.00	5,142.10	5,142.10	
March 30, 2022 April 1, 2022	Purchase 5,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 95.69% Paid Accrued Interest of $11.65	5,000.00	4,784.38	4,784.38	
April 1, 2022 April 4, 2022	Purchase 45,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 95.55% Paid Accrued Interest of $111.88	45,000.00	42,997.85	42,997.85	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
April 1, 2022 April 4, 2022	Purchase 25,000.00 Par Value of United States Treasury Note/Bond 1.75% 15 Mar 2025 @ 97.57% Paid Accrued Interest of $23.78	25,000.00	24,391.60	24,391.60	
April 1, 2022 April 4, 2022	Purchase 15,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 95.74% Paid Accrued Interest of $44.75	15,000.00	14,361.33	14,361.33	
April 1, 2022 April 5, 2022	Purchase 5,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 95.91% Paid Accrued Interest of $15.23	5,000.00	4,795.51	4,795.51	
April 1, 2022 April 5, 2022	Purchase 20,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 95.61% Paid Accrued Interest of $50.76	20,000.00	19,121.87	19,121.87	
April 4, 2022 April 5, 2022	Purchase 220,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 95.47% Paid Accrued Interest of $558.36	220,000.00	210,031.25	210,031.25	
April 5, 2022 April 6, 2022	Purchase 180,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 Mar 2027 @ 99.06% Paid Accrued Interest of $73.77	180,000.00	178,305.47	178,305.47	
April 5, 2022 April 7, 2022	Purchase 5,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 94.13% Paid Accrued Interest of $13.21	5,000.00	4,706.25	4,706.25	
April 6, 2022 April 7, 2022	Purchase 34,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 93.55% Paid Accrued Interest of $89.81	34,000.00	31,808.60	31,808.60	
February 24, 2022 April 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.5703125 %	150,000.00	146,355.47	146,355.47	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
February 25, 2022 April 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @99.97265625 %	75,000.00	74,979.49	74,979.49	
March 1, 2022 April 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @101.3359375 %	75,000.00	76,001.95	76,001.95	
March 2, 2022 April 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @98.359375 %	125,000.00	122,949.22	122,949.22	
April 11, 2022 April 13, 2022	Purchase 20,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 Mar 2027 @ 98.69% Paid Accrued Interest of $17.76	20,000.00	19,738.28	19,738.28	
February 24, 2022 April 13, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.5703125 %	150,000.00	146,355.47	146,355.47	
February 25, 2022 April 13, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @99.97265625 %	75,000.00	74,979.49	74,979.49	
March 1, 2022 April 13, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @101.3359375 %	75,000.00	76,001.95	76,001.95	
March 2, 2022 April 13, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @98.359375 %	125,000.00	122,949.22	122,949.22	
February 24, 2022 April 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @94.87890625 %	150,000.00	142,318.36	142,318.36	
February 28, 2022 April 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @95.71484375 %	150,000.00	143,572.27	143,572.27	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
February 24, 2022 April 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.5703125 %	150,000.00	146,355.47	146,355.47	
March 2, 2022 April 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @98.359375 %	125,000.00	122,949.22	122,949.22	
February 25, 2022 April 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @99.97265625 %	75,000.00	74,979.49	74,979.49	
March 1, 2022 April 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @101.3359375 %	75,000.00	76,001.95	76,001.95	
March 2, 2022 April 18, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 4/15/35 @99.15625 %	75,000.00	74,367.19	74,367.19	
March 9, 2022 April 18, 2022	Purchase 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 15YR MPT 2.500% 4/15/37 @100.6875 %	275,000.00	276,890.63	276,890.63	
March 1, 2022 April 18, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of Umbs Tba 15yr Mpt 1.500% 4/15/36 @97.6953125 %	75,000.00	73,271.48	73,271.48	
March 2, 2022 April 18, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 4/15/35 @99.15625 %	75,000.00	74,367.19	74,367.19	
March 9, 2022 April 18, 2022	Purchase 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 15YR MPT 2.500% 4/15/37 @100.6875 %	275,000.00	276,890.63	276,890.63	
March 2, 2022 April 18, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 4/15/35 @99.15625 %	75,000.00	74,367.19	74,367.19	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 9, 2022 April 18, 2022	Reversal of Purchase 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 15YR MPT 2.500% 4/15/37 @100.6875 %	275,000.00	276,890.63	276,890.63	
March 3, 2022 April 21, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 4/15/52 @99.453125 %	50,000.00	49,726.56	49,726.56	
March 3, 2022 April 21, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 4/15/52 @99.453125 %	50,000.00	49,726.56	49,726.56	
March 3, 2022 April 21, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 4/15/52 @99.453125 %	50,000.00	49,726.56	49,726.56	
April 27, 2022 May 2, 2022	Purchase 85,000.00 Par Value of Wi Treasury Sec 2.625% 30 Apr 2024 @ 100.00% Paid Accrued Interest of $11.55	85,000.00	85,000.00	85,000.00	
March 17, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.71875 %	75,000.00	70,289.06	70,289.06	
March 23, 2022 May 12, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.8671875 %	100,000.00	92,867.19	92,867.19	
March 23, 2022 May 12, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.38671875 %	125,000.00	119,233.40	119,233.40	
March 29, 2022 May 12, 2022	Purchase 80,000.00 Par Value 80,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @97.00390625 %	80,000.00	77,603.13	77,603.13	
April 1, 2022 May 12, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.07421875 %	125,000.00	115,092.77	115,092.77	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 23, 2022 May 12, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.38671875 %	125,000.00	119,233.40	119,233.40	
March 23, 2022 May 12, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.38671875 %	125,000.00	119,233.40	119,233.40	
March 29, 2022 May 12, 2022	Purchase 80,000.00 Par Value 80,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @97.00390625 %	80,000.00	77,603.13	77,603.13	
March 29, 2022 May 12, 2022	Reversal of Purchase 80,000.00 Par Value 80,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @97.00390625 %	80,000.00	77,603.13	77,603.13	
March 17, 2022 May 12, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.71875 %	75,000.00	70,289.06	70,289.06	
March 23, 2022 May 12, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.8671875 %	100,000.00	92,867.19	92,867.19	
April 1, 2022 May 12, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.07421875 %	125,000.00	115,092.77	115,092.77	
March 17, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.71875 %	75,000.00	70,289.06	70,289.06	
March 23, 2022 May 12, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.8671875 %	100,000.00	92,867.19	92,867.19	
April 1, 2022 May 12, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.07421875 %	125,000.00	115,092.77	115,092.77	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 13, 2022 May 16, 2022	Purchase 75,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 96.25% Paid Accrued Interest of $5.86	75,000.00	72,187.50	72,187.50	
April 11, 2022 May 19, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 5/15/2051 @94.38671875 %	75,000.00	70,790.04	70,790.04	
April 11, 2022 May 19, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 5/15/2051 @94.38671875 %	75,000.00	70,790.04	70,790.04	
April 11, 2022 May 19, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 5/15/2051 @94.38671875 %	75,000.00	70,790.04	70,790.04	
May 12, 2022 May 23, 2022	Purchase 10,000.00 Par Value of Intercontinental Exchange 4.6% 15 Mar 2033 @ 99.95%	10,000.00	9,994.70	9,994.70	
May 19, 2022 May 23, 2022	Purchase 20,000.00 Par Value of Constellation Brands Inc 4.75% 09 May 2032 @ 100.06% Paid Accrued Interest of $36.94	20,000.00	20,011.80	20,011.80	
May 20, 2022 May 23, 2022	Purchase 10,000.00 Par Value of United States Treasury Inflation Indexed Bonds .125% 15 Feb 2052 @ 86.16% Paid Accrued Interest of $3.45	10,000.00	8,864.10	8,864.10	
May 17, 2022 May 24, 2022	Purchase 20,000.00 Par Value of Peco Energy Co 4.6% 15 Jun 2052 @ 99.28%	20,000.00	19,855.40	19,855.40	
May 24, 2022 May 25, 2022	Purchase 315,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 100.24% Paid Accrued Interest of $235.39	315,000.00	315,762.89	315,762.89	
May 24, 2022 May 26, 2022	Purchase 5,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 98.14% Paid Accrued Interest of $4.30	5,000.00	4,907.22	4,907.22	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 25, 2022 May 27, 2022	Purchase 85,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 May 2032 @ 101.00% Paid Accrued Interest of $79.69	85,000.00	85,853.32	85,853.32	
May 25, 2022 May 27, 2022	Purchase 100,000.00 Par Value 92,050.35 Current Face of CF Hippolyta LLC SORT 2020-1 B1 2.28% 15 Jul 2060 @91.1015625 % Paid Accrued Interest of $69.96	92,050.35	83,859.31	83,859.31	
May 31, 2022 June 1, 2022	Purchase 45,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 96.58% Paid Accrued Interest of $59.77	45,000.00	43,460.15	43,460.15	
June 6, 2022 June 8, 2022	Purchase 2,008.00 Shares of Broadstone Net Lease Inc @ $21.30, Paid $80.32 Broker Commission	2,008.00	42,850.72	42,850.72	
April 21, 2022 June 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @87.88671875 %	150,000.00	131,830.08	131,830.08	
April 21, 2022 June 13, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @87.88671875 %	150,000.00	131,830.08	131,830.08	
May 2, 2022 June 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @87.359375 %	150,000.00	131,039.06	131,039.06	
May 2, 2022 June 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @90.40625 %	125,000.00	113,007.81	113,007.81	
May 4, 2022 June 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 6/15/48 @93.546875 %	150,000.00	140,320.31	140,320.31	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
April 21, 2022 June 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @87.8867188 %	150,000.00	131,830.08	131,830.08	
June 10, 2022 June 14, 2022	Purchase 40.00 Shares of Broadstone Net Lease Inc @ $20.5884, Paid $1.60 Broker Commission	40.00	825.14	825.14	
May 9, 2022 June 22, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 6/15/52 @91.5625 %	75,000.00	68,671.88	68,671.88	
June 22, 2022 June 24, 2022	Purchase 90.00 Shares of Apartment Investment & Management @ $6.055, Paid $1.80 Broker Commission	90.00	546.75	546.75	
June 24, 2022 June 27, 2022	Purchase 40,000.00 Par Value of United States Treasury Note/Bond 2.625% 31 May 2027 @ 97.53% Paid Accrued Interest of $77.46	40,000.00	39,012.50	39,012.50	
June 27, 2022 June 29, 2022	Purchase 10,000.00 Par Value of Magallanes Inc 5.141% 15 Mar 2052 @ 83.34% Paid Accrued Interest of $148.52	10,000.00	8,334.20	8,334.20	
Total Purchases			**$29,475,474.89**	**$29,475,474.89**	**$0.00**
Sales					
July 7, 2021 July 8, 2021	Sale 75,000.00 Par Value of United States Treasury Note/Bond 1.625% 15 May 2031 @ 102.69% Received Accrued Interest of $178.84	75,000.00	77,015.62	75,056.53	1,959.09
June 8, 2021 July 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3867187 %	150,000.00	155,080.08	154,898.53	181.55
June 8, 2021 July 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.9589843 %	150,000.00	151,438.48	151,029.23	409.25

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 14, 2021 July 14, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.4160156 %	100,000.00	103,416.02	103,265.68	150.34
June 14, 2021 July 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.9277343 %	150,000.00	151,391.60	151,029.24	362.36
June 16, 2021 July 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3496093 %	50,000.00	51,674.80	51,632.84	41.96
June 16, 2021 July 14, 2021	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.9335937 %	200,000.00	201,867.19	201,372.29	494.90
June 16, 2021 July 14, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3847656 %	125,000.00	129,230.96	129,082.11	148.85
June 8, 2021 July 14, 2021	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3867187 %	150,000.00	155,080.08	154,898.53	-181.55
June 8, 2021 July 14, 2021	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.9589843 %	150,000.00	151,438.48	151,029.23	-409.25
June 14, 2021 July 14, 2021	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.9277343 %	150,000.00	151,391.60	151,029.24	-362.36
June 14, 2021 July 14, 2021	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.4160156 %	100,000.00	103,416.02	103,265.68	-150.34
June 16, 2021 July 14, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3496093 %	50,000.00	51,674.80	51,632.84	-41.96

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 16, 2021 July 14, 2021	Reversal of Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.9335937 %	200,000.00	201,867.19	201,372.29	-494.90
June 16, 2021 July 14, 2021	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3847656 %	125,000.00	129,230.96	129,082.11	-148.85
June 8, 2021 July 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3867187 %	150,000.00	155,080.08	154,962.63	117.45
June 10, 2021 July 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.484375 %	150,000.00	155,226.56	154,962.64	263.92
June 14, 2021 July 14, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.4160156 %	100,000.00	103,416.02	103,308.42	107.60
June 16, 2021 July 14, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3847656 %	125,000.00	129,230.96	129,135.54	95.42
June 8, 2021 July 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.9589843 %	150,000.00	151,438.48	150,973.53	464.95
June 14, 2021 July 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.9277343 %	150,000.00	151,391.60	150,973.54	418.06
June 16, 2021 July 14, 2021	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.9335937 %	200,000.00	201,867.19	201,298.05	569.14
June 21, 2021 July 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.4941406 %	150,000.00	150,741.21	151,134.70	-393.49

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 16, 2021 July 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3496093 %	50,000.00	51,674.80	51,515.63	159.17
June 22, 2021 July 19, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 7/15/36 @100.8085937 %	75,000.00	75,606.45	75,632.81	-26.36
June 23, 2021 July 19, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @102.9277343 %	75,000.00	77,195.80	77,396.48	-200.68
July 19, 2021 July 20, 2021	Sale 101,000.00 Par Value of United States Treasury Note/Bond 1.625% 15 May 2031 @ 104.06% Received Accrued Interest of $294.35	101,000.00	105,103.13	102,223.05	2,880.08
June 9, 2021 July 21, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.453125 %	100,000.00	103,453.13	103,309.89	143.24
June 9, 2021 July 21, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.453125 %	100,000.00	103,453.13	103,315.85	137.28
June 9, 2021 July 21, 2021	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.453125 %	100,000.00	103,453.13	103,309.89	-143.24
June 23, 2021 July 21, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.000% 7/15/50 @101.6289062 %	100,000.00	101,628.91	101,361.33	267.58
July 27, 2021 July 28, 2021	Sale 90,000.00 Par Value of United States Treasury Note/Bond .875% 30 Jun 2026 @ 100.88% Received Accrued Interest of $59.92	90,000.00	90,787.50	89,959.59	827.91
July 30, 2021 August 2, 2021	Sale 45,000.00 Par Value of United States Treasury Note/Bond .875% 30 Jun 2026 @ 100.89% Received Accrued Interest of $35.31	45,000.00	45,402.54	44,979.80	422.74

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
August 9, 2021 August 10, 2021	Sale 5,000.00 Par Value of United States Treasury Note/Bond 1.625% 15 May 2031 @ 103.22% Received Accrued Interest of $19.21	5,000.00	5,160.94	5,104.46	56.48
July 8, 2021 August 12, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.734375 %	125,000.00	129,667.97	129,003.38	664.59
July 9, 2021 August 12, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.4355468 %	150,000.00	152,153.32	151,006.37	1,146.95
July 13, 2021 August 12, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.5410156 %	125,000.00	129,426.27	129,003.38	422.89
July 14, 2021 August 12, 2021	Sale 325,000.00 Par Value 325,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.5507812 %	325,000.00	336,540.04	335,408.76	1,131.28
July 15, 2021 August 12, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5390625 %	150,000.00	152,308.59	151,006.37	1,302.22
July 19, 2021 August 12, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.9550781 %	75,000.00	76,466.31	75,503.18	963.13
July 8, 2021 August 12, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.734375 %	125,000.00	129,667.97	129,006.88	661.09
July 13, 2021 August 12, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.5410156 %	125,000.00	129,426.27	129,006.88	419.39
July 14, 2021 August 12, 2021	Sale 325,000.00 Par Value 325,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.5507812 %	325,000.00	336,540.04	335,417.88	1,122.16

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
July 9, 2021 August 12, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.4355468 %	150,000.00	152,153.32	150,941.11	1,212.21
July 15, 2021 August 12, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5390625 %	150,000.00	152,308.59	150,941.11	1,367.48
July 19, 2021 August 12, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.9550781 %	75,000.00	76,466.31	75,470.55	995.76
July 8, 2021 August 12, 2021	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.734375 %	125,000.00	129,667.97	129,003.38	-664.59
July 13, 2021 August 12, 2021	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.5410156 %	125,000.00	129,426.27	129,003.38	-422.89
July 14, 2021 August 12, 2021	Reversal of Sale 325,000.00 Par Value 325,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.5507812 %	325,000.00	336,540.04	335,408.76	-1,131.28
July 9, 2021 August 12, 2021	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.4355468 %	150,000.00	152,153.32	151,006.37	-1,146.95
July 15, 2021 August 12, 2021	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5390625 %	150,000.00	152,308.59	151,006.37	-1,302.22
July 19, 2021 August 12, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.9550781 %	75,000.00	76,466.31	75,503.18	-963.13
August 12, 2021 August 13, 2021	Sale 160,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 May 2051 @ 108.11% Received Accrued Interest of $929.35	160,000.00	172,975.00	166,217.12	6,757.88

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
August 12, 2021 August 13, 2021	Sale 80,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 May 2051 @ 108.08% Received Accrued Interest of $464.67	80,000.00	86,462.50	83,108.57	3,353.93
August 12, 2021 August 13, 2021	Sale 60,000.00 Par Value of United States Treasury Note/Bond 1.625% 15 May 2031 @ 102.61% Received Accrued Interest of $238.45	60,000.00	61,563.28	61,253.48	309.80
July 23, 2021 August 17, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of Umbs Tba 15yr Mpt 1.500% 8/15/2036 @101.6601562 %	25,000.00	25,415.04	25,161.13	253.91
July 30, 2021 August 17, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of Umbs Tba 15yr Mpt 1.500% 8/15/2036 @101.9042968 %	50,000.00	50,952.15	50,322.27	629.88
July 29, 2021 August 17, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 8/15/36 @103.6855468 %	75,000.00	77,764.16	77,097.66	666.50
August 16, 2021 August 18, 2021	Sale 40,000.00 Par Value of Bank of New York Mellon Corp/The 2.6% 07 Feb 2022 @ 100.95% Received Accrued Interest of $31.78	40,000.00	40,380.40	39,914.40	466.00
August 17, 2021 August 18, 2021	Sale 28,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 May 2051 @ 110.56% Received Accrued Interest of $171.67	28,000.00	30,956.56	29,088.00	1,868.56
August 17, 2021 August 18, 2021	Sale 50,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2041 @ 101.08% Received Accrued Interest of $7.64	50,000.00	50,541.30	49,077.06	1,464.24
July 26, 2021 August 19, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.6933593 %	100,000.00	103,693.36	103,200.00	493.36
July 26, 2021 August 19, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.6933593 %	100,000.00	103,693.36	103,269.53	423.83

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
July 27, 2021 August 19, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.000% 8/15/51 @102.2148437 %	100,000.00	102,214.84	101,445.31	769.53
July 26, 2021 August 19, 2021	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.6933593 %	100,000.00	103,693.36	103,200.00	-493.36
August 20, 2021 August 23, 2021	Sale 10,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 May 2051 @ 112.07% Received Accrued Interest of $64.54	10,000.00	11,207.03	10,388.57	818.46
August 25, 2021 August 26, 2021	Sale 120,000.00 Par Value of United States Treasury Note/Bond .75% 31 May 2026 @ 99.90% Received Accrued Interest of $213.93	120,000.00	119,878.13	119,536.40	341.73
August 9, 2021 September 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.5488281 %	50,000.00	51,774.41	51,744.82	29.59
August 18, 2021 September 14, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.6523437 %	75,000.00	77,739.26	77,617.24	122.02
August 20, 2021 September 14, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.7421875 %	75,000.00	77,806.64	77,617.24	189.40
August 9, 2021 September 14, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.5488281 %	50,000.00	51,774.41	51,744.82	-29.59
August 18, 2021 September 14, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.6523437 %	75,000.00	77,739.26	77,617.24	-122.02
August 20, 2021 September 14, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.7421875 %	75,000.00	77,806.64	77,617.24	-189.40

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
August 9, 2021 September 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.5488281 %	50,000.00	51,774.41	51,744.82	29.59
August 16, 2021 September 14, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @101.4589843 %	100,000.00	101,458.98	101,361.72	97.26
August 18, 2021 September 14, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.6523437 %	75,000.00	77,739.26	77,617.24	122.02
August 19, 2021 September 14, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @101.453125 %	175,000.00	177,542.97	177,383.01	159.96
August 20, 2021 September 14, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.7421875 %	75,000.00	77,806.64	77,617.24	189.40
August 19, 2021 September 16, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 9/15/36 @101.5449218 %	75,000.00	76,158.69	76,252.93	-94.24
August 27, 2021 September 16, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2% 15 Sep 2035 @103.375 %	75,000.00	77,531.25	77,660.16	-128.91
August 20, 2021 September 21, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of GNMAII Jumbo TBA 30Yr MPT 2.000% 9/15/50 @101.9140625 %	100,000.00	101,914.06	102,042.97	-128.91
October 5, 2021 October 6, 2021	Sale 35,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 97.52% Received Accrued Interest of $61.82	35,000.00	34,130.47	34,550.09	-419.62
October 5, 2021 October 6, 2021	Sale 10,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 97.84% Received Accrued Interest of $28.26	10,000.00	9,784.38	10,011.21	-226.83

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
October 6, 2021 October 7, 2021	Sale 20,000.00 Par Value of United States Treasury Note/Bond .625% 31 Jul 2026 @ 98.43% Received Accrued Interest of $23.10	20,000.00	19,686.72	19,884.50	-197.78
September 21, 2021 October 14, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2051 @103.6972656 %	75,000.00	77,772.95	77,648.44	124.51
September 13, 2021 October 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2051 @103.78125 %	50,000.00	51,890.63	51,727.78	162.85
September 15, 2021 October 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2051 @103.8144531 %	50,000.00	51,907.23	51,727.78	179.45
September 17, 2021 October 14, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2051 @103.5039062 %	100,000.00	103,503.91	103,455.57	48.34
September 13, 2021 October 14, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2051 @101.2636718 %	175,000.00	177,211.43	177,221.68	-10.25
October 13, 2021 October 14, 2021	Sale 10,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 98.42% Received Accrued Interest of $32.61	10,000.00	9,842.19	9,990.54	-148.35
September 21, 2021 October 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2051 @103.6972656 %	50,000.00	51,848.63	51,617.19	231.44
October 13, 2021 October 15, 2021	Sale 10,000.00 Par Value of CVS Health Corp 5.05% 25 Mar 2048 @ 129.75% Received Accrued Interest of $28.06	10,000.00	12,974.70	10,447.11	2,527.59
October 14, 2021 October 15, 2021	Sale 5,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 97.39% Received Accrued Interest of $10.36	5,000.00	4,869.53	4,913.91	-44.38

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
October 14, 2021 October 18, 2021	Sale 5,000.00 Par Value of CVS Health Corp 5.125% 20 Jul 2045 @ 130.36% Received Accrued Interest of $62.64	5,000.00	6,518.10	5,442.62	1,075.48
October 14, 2021 October 18, 2021	Sale 15,000.00 Par Value of AbbVie Inc 4.05% 21 Nov 2039 @ 115.87% Received Accrued Interest of $248.06	15,000.00	17,379.90	16,524.15	855.75
September 24, 2021 October 19, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 2% 25 Apr 2035 @103.0332031 %	50,000.00	51,516.60	51,603.93	-87.33
September 14, 2021 October 19, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Oct 2036 @101.734375 %	75,000.00	76,300.78	76,031.25	269.53
September 23, 2021 October 21, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2051 @103.3417968 %	25,000.00	25,835.45	25,839.84	-4.39
September 27, 2021 October 21, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000%15 Oct 2051 @101.3183593 %	100,000.00	101,318.36	101,742.19	-423.83
October 28, 2021 October 29, 2021	Sale 16,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 100.75% Received Accrued Interest of $65.22	16,000.00	16,119.55	15,983.66	135.89
November 2, 2021 November 3, 2021	Sale 25,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 97.35% Received Accrued Interest of $67.93	25,000.00	24,336.92	24,482.35	-145.43
November 5, 2021 November 9, 2021	Sale 10,000.00 Par Value of GE Capital International Funding Co Unlimited Co 4.418% 15 Nov 2035 @ 123.77% Received Accrued Interest of $213.54	10,000.00	12,376.80	9,929.87	2,446.93
November 9, 2021 November 10, 2021	Sale 80,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 98.31% Received Accrued Interest of $236.41	80,000.00	78,650.00	78,348.68	301.32

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
November 9, 2021 November 10, 2021	Sale 100,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 98.33% Received Accrued Interest of $295.52	100,000.00	98,328.12	97,935.85	392.27
October 6, 2021 November 10, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.7988281 %	75,000.00	77,099.12	77,613.96	-514.84
October 14, 2021 November 10, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.8613281 %	75,000.00	77,146.00	77,613.96	-467.96
October 21, 2021 November 10, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.2695312 %	100,000.00	102,269.53	103,485.27	-1,215.74
October 14, 2021 November 10, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @100.0800781 %	175,000.00	175,140.14	176,920.90	-1,780.76
November 10, 2021 November 12, 2021	Sale 65,000.00 Par Value of WI Treasury .125% 31 Aug 2023 @ 99.39% Received Accrued Interest of $16.38	65,000.00	64,601.37	64,851.26	-249.89
November 10, 2021 November 12, 2021	Sale 70,000.00 Par Value of WI Treasury .125% 31 Aug 2023 @ 99.39% Received Accrued Interest of $17.65	70,000.00	69,570.70	69,839.80	-269.10
November 10, 2021 November 12, 2021	Sale 45,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 101.84% Received Accrued Interest of $217.66	45,000.00	45,829.69	44,971.46	858.23
November 10, 2021 November 12, 2021	Sale 90,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 101.84% Received Accrued Interest of $435.33	90,000.00	91,659.37	89,942.92	1,716.45
November 12, 2021 November 15, 2021	Sale 90,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 101.79% Received Accrued Interest of $450.00	90,000.00	91,610.16	89,942.92	1,667.24

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
November 12, 2021 November 15, 2021	Sale 45,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 101.79% Received Accrued Interest of $225.00	45,000.00	45,805.08	44,971.47	833.61
November 12, 2021 November 15, 2021	Sale 45,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 101.79% Received Accrued Interest of $225.00	45,000.00	45,805.08	44,971.47	833.61
October 18, 2021 November 16, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 2.000%15 Nov 2036 @102.5175781 %	50,000.00	51,258.79	51,449.22	-190.43
October 18, 2021 November 16, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000%15 Nov 2036 @102.5175781 %	75,000.00	76,888.18	77,572.27	-684.09
November 15, 2021 November 16, 2021	Sale 90,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 100.26% Received Accrued Interest of $454.89	90,000.00	90,231.75	89,942.91	288.84
November 15, 2021 November 16, 2021	Sale 90,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 99.96% Received Accrued Interest of $454.89	90,000.00	89,961.70	89,942.91	18.79
November 16, 2021 November 17, 2021	Sale 65,000.00 Par Value of United States Treasury Note/Bond .125% 31 Aug 2023 @ 99.37% Received Accrued Interest of $17.51	65,000.00	64,591.21	64,851.25	-260.04
October 25, 2021 November 18, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2051 @102.5292968 %	25,000.00	25,632.32	25,793.95	-161.63
November 22, 2021 November 23, 2021	Sale 45,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 97.96% Received Accrued Interest of $13.67	45,000.00	44,080.67	44,519.53	-438.86
November 29, 2021 November 30, 2021	Sale 5,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 98.55% Received Accrued Interest of $2.85	5,000.00	4,927.73	4,950.31	-22.58

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
November 29, 2021 November 30, 2021	Sale 10,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 98.62% Received Accrued Interest of $5.70	10,000.00	9,862.11	9,900.61	-38.50
November 30, 2021 December 1, 2021	Sale 25,000.00 Par Value of United States Treasury Note/Bond .25% 30 Sep 2023 @ 99.59% Received Accrued Interest of $10.65	25,000.00	24,896.48	24,975.89	-79.41
November 30, 2021 December 1, 2021	Sale 5,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 98.73% Received Accrued Interest of $7.45	5,000.00	4,936.33	4,966.73	-30.40
December 1, 2021 December 2, 2021	Sale 35,000.00 Par Value of United States Treasury Note/Bond .25% 30 Sep 2023 @ 99.53% Received Accrued Interest of $15.14	35,000.00	34,835.94	34,966.25	-130.31
December 3, 2021 December 6, 2021	Sale 10,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 99.35% Received Accrued Interest of $7.98	10,000.00	9,935.15	9,905.00	30.15
December 3, 2021 December 6, 2021	Sale 75,000.00 Par Value of United States Treasury Note/Bond .25% 30 Sep 2023 @ 99.44% Received Accrued Interest of $34.51	75,000.00	74,578.49	74,927.67	-349.18
December 2, 2021 December 6, 2021	Sale 26.00 Shares of American Campus Communities Inc @ $51.8599, Paid $0.01 SEC Fee, $1.30 Broker Commission	26.00	1,347.05	1,084.86	262.19
December 3, 2021 December 6, 2021	Sale 45,000.00 Par Value of United States Treasury Note/Bond .25% 30 Sep 2023 @ 99.45% Received Accrued Interest of $20.71	45,000.00	44,754.25	44,956.61	-202.36
December 6, 2021 December 7, 2021	Sale 25,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 103.53% Received Accrued Interest of $28.49	25,000.00	25,883.30	24,630.07	1,253.23
December 6, 2021 December 7, 2021	Sale 35,000.00 Par Value of United States Treasury Note/Bond .25% 30 Sep 2023 @ 99.42% Received Accrued Interest of $16.35	35,000.00	34,796.94	34,966.25	-169.31

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
December 8, 2021 December 9, 2021	Sale 5,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 101.16% Received Accrued Interest of $6.22	5,000.00	5,058.20	4,926.01	132.19
November 2, 2021 December 13, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.5859375 %	100,000.00	102,585.94	102,316.55	269.39
November 3, 2021 December 13, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.5566406 %	75,000.00	76,917.48	76,737.41	180.07
November 2, 2021 December 13, 2021	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.5859375 %	100,000.00	102,585.94	102,316.55	-269.39
November 3, 2021 December 13, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.5566406 %	75,000.00	76,917.48	76,737.41	-180.07
October 28, 2021 December 13, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.4570312 %	75,000.00	76,842.77	76,730.88	111.89
November 2, 2021 December 13, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.5859375 %	100,000.00	102,585.94	102,307.84	278.10
November 3, 2021 December 13, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.5566406 %	75,000.00	76,917.48	76,730.88	186.60
October 28, 2021 December 13, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2051 @99.6679687 %	175,000.00	174,418.95	174,359.56	59.39
November 1, 2021 December 13, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2051 @99.7734375 %	50,000.00	49,886.72	49,817.02	69.70

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
November 2, 2021 December 16, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 2.000%15 Dec 2036 @102.5195312 %	50,000.00	51,259.77	51,175.78	83.99
November 8, 2021 December 16, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000%15 Dec 2036 @102.7402343 %	75,000.00	77,055.18	76,816.41	238.77
November 5, 2021 December 20, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000%15 Dec 2051 @101.6523437 %	50,000.00	50,826.17	50,312.50	513.67
November 2, 2021 December 20, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500%15 Dec 50 @102.7851562 %	25,000.00	25,696.29	25,580.08	116.21
December 22, 2021 December 27, 2021	Sale 117.00 Shares of Gaming and Leisure Properties Inc @ $46.454, Paid $0.03 SEC Fee, $5.85 Broker Commission	117.00	5,429.24	4,668.68	760.56
December 23, 2021 December 28, 2021	Sale 124.00 Shares of Gaming and Leisure Properties Inc @ $46.4668, Paid $0.03 SEC Fee, $6.20 Broker Commission	124.00	5,755.65	4,947.99	807.66
December 28, 2021 December 29, 2021	Sale 145,000.00 Par Value of United States Treasury Note/Bond .5% 30 Nov 2023 @ 99.62% Received Accrued Interest of $57.76	145,000.00	144,442.20	144,637.50	-195.30
December 28, 2021 December 30, 2021	Sale 65,000.00 Par Value of Baxter International Inc .868% 01 Dec 2023 @ 99.57% Received Accrued Interest of $45.45	65,000.00	64,720.50	64,761.45	-40.95
December 28, 2021 December 30, 2021	Sale 162.00 Shares of STORE Capital Corp @ $34.6525, Paid $8.10 Broker Commission, $0.03 SEC Fee	162.00	5,605.58	4,579.14	1,026.44
December 29, 2021 December 31, 2021	Sale 65.00 Shares of STORE Capital Corp @ $34.7645, Paid $3.25 Broker Commission, $0.02 SEC Fee	65.00	2,256.42	1,837.30	419.12

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
December 29, 2021 December 31, 2021	Sale 217.00 Shares of Gaming and Leisure Properties Inc @ $47.6167, Paid $0.06 SEC Fee, $10.85 Broker Commission	217.00	10,321.91	8,658.98	1,662.93
December 30, 2021 January 3, 2022	Sale 242.00 Shares of STORE Capital Corp @ $34.7887, Paid $0.05 SEC Fee, $12.10 Broker Commission	242.00	8,406.72	6,840.44	1,566.28
January 3, 2022 January 4, 2022	Sale 10,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 97.84% Received Accrued Interest of $23.08	10,000.00	9,784.37	9,933.47	-149.10
January 3, 2022 January 4, 2022	Sale 10,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 97.16% Received Accrued Interest of $25.90	10,000.00	9,715.62	9,849.85	-134.23
January 4, 2022 January 5, 2022	Sale 5,000.00 Par Value of United States Treasury Note/Bond 1.125% 31 Oct 2026 @ 98.91% Received Accrued Interest of $10.26	5,000.00	4,945.70	4,991.44	-45.74
January 11, 2022 January 12, 2022	Sale 13,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 95.25% Received Accrued Interest of $39.05	13,000.00	12,382.50	12,797.89	-415.39
December 13, 2021 January 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/52 @99.8496093 %	50,000.00	49,924.80	49,749.79	175.01
December 6, 2021 January 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/52 @99.6503906 %	125,000.00	124,562.99	124,374.46	188.53
December 6, 2021 January 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.1464843 %	75,000.00	76,609.86	76,744.63	-134.77
December 9, 2021 January 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/52 @99.5507812 %	125,000.00	124,438.48	124,395.61	42.87

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
December 22, 2021 January 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @101.9628906 %	75,000.00	76,472.17	76,821.29	-349.12
December 10, 2021 January 18, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 1/15/37 @102.3066406 %	75,000.00	76,729.98	76,862.69	-132.71
December 27, 2021 January 20, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 1/15/52 @102.5175781 %	25,000.00	25,629.39	25,647.46	-18.07
December 1, 2021 January 20, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo Tba 30yr Mpt 2.000% 1/15/51 @100.8574218 %	50,000.00	50,428.71	50,730.47	-301.76
January 5, 2022 January 20, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 1/15/52 @102.0527343 %	50,000.00	51,026.37	51,294.92	-268.55
January 19, 2022 January 20, 2022	Sale 35,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 95.63% Received Accrued Interest of $87.74	35,000.00	33,468.75	34,541.23	-1,072.48
January 26, 2022 January 27, 2022	Sale 155,000.00 Par Value of United States Treasury Note/Bond 1.25% 31 Dec 2026 @ 97.96% Received Accrued Interest of $144.51	155,000.00	151,845.51	154,604.94	-2,759.43
January 27, 2022 January 28, 2022	Sale 17,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 95.20% Received Accrued Interest of $65.16	17,000.00	16,184.61	16,735.70	-551.09
January 28, 2022 January 31, 2022	Sale 110,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 94.96% Received Accrued Interest of $438.71	110,000.00	104,451.54	108,289.85	-3,838.31
February 1, 2022 February 2, 2022	Sale 45,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 96.16% Received Accrued Interest of $135.03	45,000.00	43,270.31	44,287.81	-1,017.50

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
February 8, 2022 February 9, 2022	Sale 112,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 91.45% Received Accrued Interest of $498.90	112,000.00	102,418.72	110,169.34	-7,750.62
February 10, 2022 February 11, 2022	Sale 5,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 90.91% Received Accrued Interest of $22.79	5,000.00	4,545.70	4,916.56	-370.86
February 10, 2022 February 11, 2022	Sale 40,000.00 Par Value of United States Treasury Note/Bond .5% 30 Nov 2023 @ 98.20% Received Accrued Interest of $40.11	40,000.00	39,279.69	39,898.18	-618.49
February 10, 2022 February 11, 2022	Sale 15,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 94.31% Received Accrued Interest of $50.14	15,000.00	14,146.87	14,762.61	-615.74
February 11, 2022 February 14, 2022	Sale 75,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 90.17% Received Accrued Interest of $353.50	75,000.00	67,629.25	73,714.87	-6,085.62
January 13, 2022 February 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @100.2734375 %	125,000.00	125,341.80	127,070.75	-1,728.95
January 28, 2022 February 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.7011718 %	150,000.00	149,551.76	152,484.91	-2,933.15
January 18, 2022 February 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/52 @97.1074218 %	125,000.00	121,384.28	124,297.29	-2,913.01
January 21, 2022 February 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/52 @97.4433593 %	50,000.00	48,721.68	49,718.91	-997.23
January 31, 2022 February 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/52 @97.4238281 %	125,000.00	121,779.79	124,297.28	-2,517.49

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
February 14, 2022 February 15, 2022	Sale 5,000.00 Par Value of WI Treasury Sec 1.75% 15 Feb 2032 @ 99.00%	5,000.00	4,949.80	4,991.83	-42.03
February 15, 2022 February 16, 2022	Sale 35,000.00 Par Value of WI Treasury Sec 1.75% 15 Feb 2032 @ 98.45% Received Accrued Interest of $1.81	35,000.00	34,455.86	34,942.81	-486.95
February 16, 2022 February 17, 2022	Sale 30,000.00 Par Value of United States Treasury Note/Bond 1.75% 15 Aug 2041 @ 89.58% Received Accrued Interest of $2.90	30,000.00	26,873.44	28,934.25	-2,060.81
February 1, 2022 February 17, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 2/15/37 @98.3652343 %	50,000.00	49,182.62	50,081.05	-898.43
February 3, 2022 February 17, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 2/15/37 @100.2480468 %	75,000.00	75,186.04	76,628.75	-1,442.71
February 17, 2022 February 18, 2022	Sale 10,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 90.28% Received Accrued Interest of $49.21	10,000.00	9,028.12	9,828.65	-800.53
February 18, 2022 February 22, 2022	Sale 15,000.00 Par Value of WI Treasury Sec 1.75% 15 Feb 2032 @ 99.48% Received Accrued Interest of $5.44	15,000.00	14,921.48	14,975.49	-54.01
February 8, 2022 February 22, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 2/15/51 @99.6816406 %	75,000.00	74,761.23	76,494.14	-1,732.91
February 23, 2022 February 24, 2022	Sale 35,000.00 Par Value of WI Treasury Sec 1.75% 15 Feb 2032 @ 99.08% Received Accrued Interest of $16.32	35,000.00	34,677.34	34,942.81	-265.47
February 23, 2022 February 28, 2022	Sale 75,000.00 Par Value of US Treasury Notes 1.375% 29 Feb 2024 @ 99.83%	75,000.00	74,871.09	74,875.89	-4.80
February 23, 2022 February 28, 2022	Reversal of Sale 75,000.00 Par Value of US Treasury Notes 1.375% 29 Feb 2024 @ 99.83%	75,000.00	74,871.09	74,875.89	4.80

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
February 23, 2022 February 28, 2022	Sale 75,000.00 Par Value of US Treasury Notes 1.375% 29 Feb 2024 @ 99.83%	75,000.00	74,871.09	74,907.34	-36.25
March 1, 2022 March 2, 2022	Sale 20,000.00 Par Value of United States Treasury Inflation Indexed Bonds .125% 15 Feb 2051 @ 107.74% Received Accrued Interest of $1.11	20,000.00	23,081.82	22,620.94	460.88
March 1, 2022 March 2, 2022	Sale 92,000.00 Par Value of United States Treasury Note/Bond 1.875% 28 Feb 2027 @ 101.56% Received Accrued Interest of $9.38	92,000.00	93,437.50	92,079.52	1,357.98
March 1, 2022 March 2, 2022	Sale 25,000.00 Par Value of WI Treasury Sec 1.75% 15 Feb 2032 @ 101.55% Received Accrued Interest of $19.42	25,000.00	25,388.67	25,022.68	365.99
March 2, 2022 March 3, 2022	Sale 85,000.00 Par Value of WI Treasury Sec 1.75% 15 Feb 2032 @ 100.11% Received Accrued Interest of $70.44	85,000.00	85,092.97	85,077.14	15.83
March 2, 2022 March 3, 2022	Sale 15,000.00 Par Value of United States Treasury Note/Bond 1.25% 31 Dec 2026 @ 97.63% Received Accrued Interest of $32.11	15,000.00	14,643.75	14,961.77	-318.02
March 7, 2022 March 8, 2022	Sale 10,000.00 Par Value of United States Treasury Note/Bond 1.25% 31 Dec 2026 @ 97.93% Received Accrued Interest of $23.14	10,000.00	9,793.35	9,974.51	-181.16
March 7, 2022 March 8, 2022	Sale 25,000.00 Par Value of United States Treasury Note/Bond 1.25% 31 Dec 2026 @ 97.85% Received Accrued Interest of $57.84	25,000.00	24,461.91	24,936.28	-474.37
March 7, 2022 March 8, 2022	Sale 20,000.00 Par Value of United States Treasury Inflation Indexed Bonds .125% 15 Feb 2051 @ 110.77% Received Accrued Interest of $1.56	20,000.00	23,768.08	22,620.94	1,147.14
March 8, 2022 March 9, 2022	Sale 50,000.00 Par Value of United States Treasury Note/Bond 1.25% 31 Dec 2026 @ 97.54% Received Accrued Interest of $117.40	50,000.00	48,771.49	49,872.56	-1,101.07

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 8, 2022 March 9, 2022	Sale 20,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 91.80% Received Accrued Interest of $118.09	20,000.00	18,360.16	19,657.29	-1,297.13
March 10, 2022 March 11, 2022	Sale 25,000.00 Par Value of United States Treasury Note/Bond 1.25% 31 Dec 2026 @ 96.81% Received Accrued Interest of $60.43	25,000.00	24,203.12	24,936.28	-733.16
March 10, 2022 March 11, 2022	Sale 55,000.00 Par Value of United States Treasury Note/Bond 1.25% 31 Dec 2026 @ 96.88% Received Accrued Interest of $132.94	55,000.00	53,283.40	54,859.82	-1,576.42
March 11, 2022 March 14, 2022	Sale 25,000.00 Par Value of United States Treasury Note/Bond 1.25% 31 Dec 2026 @ 96.73% Received Accrued Interest of $63.02	25,000.00	24,181.64	24,936.28	-754.64
March 1, 2022 March 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @101.59179688 %	75,000.00	76,193.85	75,573.70	620.15
February 24, 2022 March 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.7734375 %, TBA Pair off	150,000.00	146,660.16	149,576.51	-2,916.35
March 2, 2022 March 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @98.55078125 %	125,000.00	123,188.48	124,647.08	-1,458.60
February 24, 2022 March 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @95.03320313 %	150,000.00	142,549.80	145,648.43	-3,098.63
February 28, 2022 March 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @95.8671875 %	150,000.00	143,800.78	145,648.44	-1,847.66
February 25, 2022 March 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @100.23828125 %	75,000.00	75,178.71	75,272.46	-93.75

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 11, 2022 March 14, 2022	Sale 8,000.00 Par Value of United States Treasury Inflation Indexed Bonds .125% 15 Feb 2051 @ 109.13% Received Accrued Interest of $0.80	8,000.00	9,381.70	9,048.38	333.32
March 15, 2022 March 16, 2022	Sale 25,000.00 Par Value of United States Treasury Note/Bond 1.25% 31 Dec 2026 @ 96.11% Received Accrued Interest of $64.74	25,000.00	24,028.32	24,936.28	-907.96
March 1, 2022 March 17, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 3/15/37 @97.8359375 %	25,000.00	24,458.98	24,544.92	-85.94
March 1, 2022 March 17, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 3/15/37 @97.8359375 %	50,000.00	48,917.97	49,105.47	-187.50
March 2, 2022 March 17, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of Umbs Tba 15yr Mpt 2.000% 3/15/36 @99.31835938 %	75,000.00	74,488.77	75,029.30	-540.53
March 3, 2022 March 21, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 3/15/51 @99.64453125 %	50,000.00	49,822.27	49,740.23	82.04
March 22, 2022 March 23, 2022	Sale 29,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 85.06% Received Accrued Interest of $192.27	29,000.00	24,668.12	28,503.07	-3,834.95
March 29, 2022 March 31, 2022	Sale 16.00 Shares of UDR Inc @ $58.73, Paid $0.01 SEC Fee, $0.80 Broker Commission	16.00	938.87	674.69	264.18
March 30, 2022 April 1, 2022	Sale 10,000.00 Par Value of Magallanes Inc 4.279% 15 Mar 2032 @ 100.77% Received Accrued Interest of $19.02	10,000.00	10,077.20	9,965.62	111.58
April 1, 2022 April 4, 2022	Sale 10,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 96.19% Received Accrued Interest of $29.83	10,000.00	9,618.75	9,731.89	-113.14

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
April 5, 2022 April 6, 2022	Sale 100,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 94.07% Received Accrued Interest of $258.98	100,000.00	94,066.40	95,496.36	-1,429.96
April 7, 2022 April 8, 2022	Sale 45,000.00 Par Value of United States Treasury Note/Bond 2.25% 31 Mar 2024 @ 99.59% Received Accrued Interest of $22.13	45,000.00	44,815.43	44,941.23	-125.80
April 11, 2022 April 12, 2022	Sale 15,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 Mar 2027 @ 98.65% Received Accrued Interest of $12.30	15,000.00	14,797.26	14,913.77	-116.51
March 17, 2022 April 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @93.875 %	75,000.00	70,406.25	71,472.66	-1,066.41
March 23, 2022 April 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @93.02734375 %	100,000.00	93,027.34	95,296.88	-2,269.54
April 1, 2022 April 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @92.23828125 %	125,000.00	115,297.85	119,121.09	-3,823.24
March 23, 2022 April 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.59179688 %	125,000.00	119,489.75	122,411.23	-2,921.48
March 29, 2022 April 13, 2022	Sale 80,000.00 Par Value 80,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @97.23242188 %	80,000.00	77,785.94	80,523.43	-2,737.49
March 9, 2022 April 18, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of Umbs Tba 15yr Mpt 1.500% 4/15/36 @96.84375 %	75,000.00	72,632.81	73,271.48	-638.67
March 9, 2022 April 18, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of Umbs Tba 15yr Mpt 1.500% 4/15/36 @96.84375 %	75,000.00	72,632.81	72,363.28	269.53

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 9, 2022 April 18, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of Umbs Tba 15yr Mpt 1.500% 4/15/36 @96.84375 %	75,000.00	72,632.81	72,829.10	-196.29
April 11, 2022 April 21, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 4/15/52 @94.5859375 %	25,000.00	23,646.48	24,863.28	-1,216.80
April 11, 2022 April 21, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 4/15/52 @94.5859375 %	50,000.00	47,292.97	49,524.41	-2,231.44
April 19, 2022 April 21, 2022	Sale 60.00 Shares of American Campus Communities Inc @ $64.82, Paid $0.02 SEC Fee, $3.00 Broker Commission	60.00	3,886.18	2,529.85	1,356.33
April 27, 2022 April 28, 2022	Sale 90,000.00 Par Value of United States Treasury Note/Bond 2.25% 31 Mar 2024 @ 99.59% Received Accrued Interest of $154.92	90,000.00	89,634.37	89,882.46	-248.09
May 5, 2022 May 6, 2022	Sale 20,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 89.84% Received Accrued Interest of $82.87	20,000.00	17,967.97	18,841.71	-873.74
May 10, 2022 May 11, 2022	Sale 55,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 90.78% Received Accrued Interest of $242.14	55,000.00	49,929.69	51,814.68	-1,884.99
May 2, 2022 May 12, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.58398438 %	125,000.00	113,229.98	119,233.40	-6,003.42
May 4, 2022 May 12, 2022	Sale 80,000.00 Par Value 80,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @93.75 %	80,000.00	75,000.00	77,603.13	-2,603.13
May 4, 2022 May 12, 2022	Sale 70,000.00 Par Value 70,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @93.75 %	70,000.00	65,625.00	67,749.22	-2,124.22

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
April 21, 2022 May 12, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.04492188 %	150,000.00	132,067.38	139,124.51	-7,057.13
May 2, 2022 May 12, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @87.52734375 %	150,000.00	131,291.02	139,124.51	-7,833.49
May 12, 2022 May 13, 2022	Sale 5,000.00 Par Value of United States Treasury Note/Bond 1.875% 28 Feb 2027 @ 95.84% Received Accrued Interest of $18.85	5,000.00	4,792.19	4,969.16	-176.97
May 13, 2022 May 16, 2022	Sale 85,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 83.84% Received Accrued Interest of $475.48	85,000.00	71,267.19	82,535.11	-11,267.92
May 17, 2022 May 18, 2022	Sale 5,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 Feb 2042 @ 85.60% Received Accrued Interest of $30.18	5,000.00	4,280.08	4,567.24	-287.16
May 9, 2022 May 19, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 5/15/2051 @91.75195313 %	75,000.00	68,813.96	70,790.04	-1,976.08
May 20, 2022 May 23, 2022	Sale 15,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 97.18% Received Accrued Interest of $9.38	15,000.00	14,576.35	14,508.10	68.25
May 24, 2022 May 25, 2022	Sale 325,000.00 Par Value of United States Treasury Note/Bond 2.625% 15 Apr 2025 @ 99.88% Received Accrued Interest of $932.38	325,000.00	324,598.83	323,464.10	1,134.73
May 25, 2022 May 26, 2022	Sale 135,000.00 Par Value of United States Treasury Note/Bond 2.5% 30 Apr 2024 @ 100.06% Received Accrued Interest of $238.45	135,000.00	135,079.10	134,705.01	374.09

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 1, 2022 June 2, 2022	Sale 10,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 May 2032 @ 99.70% Received Accrued Interest of $14.06	10,000.00	9,969.53	10,014.20	-44.67
June 7, 2022 June 9, 2022	Sale 20,000.00 Par Value of CME Group Inc 2.65% 15 Mar 2032 @ 90.58% Received Accrued Interest of $133.97	20,000.00	18,116.20	19,935.40	-1,819.20
June 6, 2022 June 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @90.84375 %	125,000.00	113,554.69	113,007.81	546.88
June 7, 2022 June 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 6/15/48 @94.53710938 %	150,000.00	141,805.66	140,320.31	1,485.35
June 6, 2022 June 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @87.484375 %	125,000.00	109,355.47	109,411.61	-56.14
June 13, 2022 June 15, 2022	Sale 50,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 Jun 2025 @ 98.47%	50,000.00	49,234.37	49,923.47	-689.10
June 14, 2022 June 15, 2022	Sale 20,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 Mar 2027 @ 95.32% Received Accrued Interest of $103.83	20,000.00	19,064.84	19,866.52	-801.68
June 15, 2022 June 17, 2022	Sale 15,000.00 Par Value of UnitedHealth Group Inc 3.05% 15 May 2041 @ 80.00% Received Accrued Interest of $40.67	15,000.00	12,000.30	14,935.50	-2,935.20
June 10, 2022 June 22, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 6/15/52 @91.93554688 %	75,000.00	68,951.66	68,671.88	279.78
June 21, 2022 June 22, 2022	Sale 40,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 May 2032 @ 96.35% Received Accrued Interest of $118.75	40,000.00	38,539.06	39,501.72	-962.66

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 27, 2022 June 28, 2022	Sale 5,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 91.62% Received Accrued Interest of $17.19	5,000.00	4,581.05	4,823.97	-242.92
Total Sales			**$19,908,198.01**	**$19,967,932.31**	**-$77,419.38**
Total Goldman, Sachs and Co 0005			**$49,383,672.90**	**$49,443,407.20**	**-$77,419.38**
J.P. Morgan Securities LLC 0187					
Purchases					
May 5, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.65625 %	150,000.00	150,984.38	150,984.38	
May 10, 2021 July 14, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.96875 %	125,000.00	126,210.94	126,210.94	
May 14, 2021 July 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.5625 %	75,000.00	75,421.88	75,421.88	
May 24, 2021 July 14, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.359375 %	100,000.00	103,359.38	103,359.38	
May 28, 2021 July 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.28125 %	75,000.00	77,460.94	77,460.94	
May 5, 2021 July 14, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.65625 %	150,000.00	150,984.38	150,984.38	
May 10, 2021 July 14, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.96875 %	125,000.00	126,210.94	126,210.94	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 14, 2021 July 14, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.5625 %	75,000.00	75,421.88	75,421.88	
May 24, 2021 July 14, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.359375 %	100,000.00	103,359.38	103,359.38	
May 28, 2021 July 14, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.28125 %	75,000.00	77,460.94	77,460.94	
July 12, 2021 July 14, 2021	Purchase 70,000.00 Par Value 63,531.71 Current Face of JPMBB Commercial Mortgage Securities Trust 2015-C28 JPMBB 2015-C28 A3 2.9124% 15 Oct 2048 @103.796875 % Paid Accrued Interest of $66.82	63,531.71	65,943.93	65,943.93	
May 5, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.65625 %	150,000.00	150,984.38	150,984.38	
May 24, 2021 July 14, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.359375 %	100,000.00	103,359.38	103,359.38	
May 28, 2021 July 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.28125 %	75,000.00	77,460.94	77,460.94	
May 10, 2021 July 14, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.96875 %	125,000.00	126,210.94	126,210.94	
May 14, 2021 July 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.5625 %	75,000.00	75,421.88	75,421.88	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 24, 2021 July 19, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @103.046875 %	75,000.00	77,285.16	77,285.16	
May 24, 2021 July 19, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @103.046875 %	75,000.00	77,285.16	77,285.16	
May 24, 2021 July 19, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @103.046875 %	75,000.00	77,285.16	77,285.16	
July 23, 2021 August 2, 2021	Purchase 100,000.00 Par Value of WI Treasury Sec. 0.625% 31 Jul 2026 @ 99.47% Paid Accrued Interest of $3.40	100,000.00	99,467.20	99,467.20	
July 28, 2021 August 2, 2021	Purchase 100,000.00 Par Value of United States Treasury Note/Bond .125% 31 Jul 2023 @ 99.81% Paid Accrued Interest of $0.68	100,000.00	99,812.50	99,812.50	
August 10, 2021 August 11, 2021	Purchase 615,000.00 Par Value of United States Treasury Note/Bond .125% 31 Jul 2023 @ 99.81% Paid Accrued Interest of $22.98	615,000.00	613,846.87	613,846.87	
June 10, 2021 August 12, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.34375 %	125,000.00	129,179.69	129,179.69	
June 10, 2021 August 12, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.953125 %	100,000.00	100,953.13	100,953.13	
June 10, 2021 August 12, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.34375 %	125,000.00	129,179.69	129,179.69	
June 10, 2021 August 12, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.953125 %	100,000.00	100,953.13	100,953.13	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 10, 2021 August 12, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.34375 %	125,000.00	129,179.69	129,179.69	
June 10, 2021 August 12, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.953125 %	100,000.00	100,953.13	100,953.13	
August 13, 2021 August 16, 2021	Purchase 85,000.00 Par Value of UNITED STATES TREAS BDS DEB 2.000% 8/15/51 @ 100.97% Paid Accrued Interest of $4.62	85,000.00	85,823.44	85,823.44	
June 22, 2021 August 17, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 8/15/36 @102.640625 %	75,000.00	76,980.47	76,980.47	
August 16, 2021 August 17, 2021	Purchase 85,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 101.75% Paid Accrued Interest of $9.24	85,000.00	86,487.50	86,487.50	
June 28, 2021 August 19, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.15625 %	75,000.00	77,367.19	77,367.19	
June 28, 2021 August 19, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.15625 %	75,000.00	77,367.19	77,367.19	
June 28, 2021 August 19, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.15625 %	75,000.00	77,367.19	77,367.19	
August 19, 2021 August 20, 2021	Purchase 1,370,000.00 Par Value of United States Treasury Bill Zero 09 Dec 2021 @ 99.99%	1,370,000.00	1,369,841.59	1,369,841.59	
August 19, 2021 August 31, 2021	Purchase 305,000.00 Par Value of WI Treasury .125% 31 Aug 2023 @ 99.80%	305,000.00	304,382.60	304,382.60	
August 24, 2021 August 31, 2021	Purchase 180,000.00 Par Value of WI Treasury .125% 31 Aug 2023 @ 99.76%	180,000.00	179,560.36	179,560.36	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
August 24, 2021 August 31, 2021	Purchase 180,000.00 Par Value of WI Treasury .125% 31 Aug 2023 @ 99.75%	180,000.00	179,551.40	179,551.40	
August 25, 2021 August 31, 2021	Purchase 95,000.00 Par Value of United States Treas Nts Note 8/31/2026 @ 99.72%	95,000.00	94,736.50	94,736.50	
August 25, 2021 August 31, 2021	Purchase 75,000.00 Par Value of United States Treas Nts Note 8/31/2026 @ 99.69%	75,000.00	74,768.42	74,768.42	
July 20, 2021 September 14, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.734375 %	125,000.00	129,667.97	129,667.97	
July 20, 2021 September 14, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.734375 %	125,000.00	129,667.97	129,667.97	
July 20, 2021 September 14, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.734375 %	125,000.00	129,667.97	129,667.97	
July 21, 2021 September 14, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @101.3125 %	100,000.00	101,312.50	101,312.50	
July 28, 2021 September 16, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 9/15/36 @101.546875 %	75,000.00	76,160.16	76,160.16	
July 28, 2021 September 16, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2% 15 Sep 2035 @103.515625 %	75,000.00	77,636.72	77,636.72	
September 23, 2021 September 30, 2021	Purchase 155,000.00 Par Value of US Treasury .875% 30 Sep 2026 @ 99.66%	155,000.00	154,475.17	154,475.17	
September 23, 2021 September 30, 2021	Purchase 100,000.00 Par Value of US Treasury .875% 30 Sep 2026 @ 99.73%	100,000.00	99,726.76	99,726.76	
September 24, 2021 September 30, 2021	Purchase 109,000.00 Par Value of US Treasury .875% 30 Sep 2026 @ 99.55%	109,000.00	108,508.25	108,508.25	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
September 29, 2021 September 30, 2021	Purchase 500,000.00 Par Value of WI Treasure Sec .250% 30 Sep 2023 @ 99.88%	500,000.00	499,375.00	499,375.00	
August 10, 2021 October 14, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2051 @103.234375 %	125,000.00	129,042.97	129,042.97	
August 18, 2021 October 14, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2051 @101.078125 %	100,000.00	101,078.13	101,078.13	
October 27, 2021 October 29, 2021	Purchase 25,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 98.73% Paid Accrued Interest of $17.43	25,000.00	24,682.62	24,682.62	
October 21, 2021 November 1, 2021	Purchase 70,000.00 Par Value of Wi Treasury Sec 1.125% 31 Oct 2026 @ 99.47% Paid Accrued Interest of $2.18	70,000.00	69,626.30	69,626.30	
October 22, 2021 November 1, 2021	Purchase 330,000.00 Par Value of Wi Treasury Sec 0.375% 31 Oct 2023 @ 99.78% Paid Accrued Interest of $3.42	330,000.00	329,286.43	329,286.43	
October 25, 2021 November 1, 2021	Purchase 160,000.00 Par Value of Wi Treasury Sec 0.375% 31 Oct 2023 @ 100.03% Paid Accrued Interest of $1.66	160,000.00	160,045.42	160,045.42	
October 29, 2021 November 1, 2021	Purchase 120,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 97.25% Paid Accrued Interest of $317.93	120,000.00	116,700.00	116,700.00	
October 29, 2021 November 2, 2021	Purchase 20,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 97.18% Paid Accrued Interest of $53.67	20,000.00	19,436.72	19,436.72	
September 7, 2021 November 10, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.390625 %	75,000.00	77,542.97	77,542.97	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
September 7, 2021 November 10, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.390625 %	75,000.00	77,542.97	77,542.97	
September 10, 2021 November 10, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @100.953125 %	100,000.00	100,953.13	100,953.13	
September 20, 2021 November 10, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @100.953125 %	100,000.00	100,953.13	100,953.13	
September 7, 2021 November 10, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.390625 %	75,000.00	77,542.97	77,542.97	
November 10, 2021 November 15, 2021	Purchase 80,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 1.375% NTS 15 Nov 2031 USD 'F-2031' @ 99.25%	80,000.00	79,400.00	79,400.00	
November 18, 2021 November 30, 2021	Purchase 265,000.00 Par Value of Wi Treasury Sec 1.125% 30 Nov 2026 @ 100.29%	265,000.00	265,758.26	265,758.26	
November 18, 2021 November 30, 2021	Purchase 175,000.00 Par Value of Wi Treasury Sec 1.125% 30 Nov 2026 @ 100.29%	175,000.00	175,500.74	175,500.74	
November 23, 2021 November 30, 2021	Purchase 130,000.00 Par Value 130,000.00 Current Face of JP Morgan Mortgage Trust Var 25 May 2052 @99.484375 % Paid Accrued Interest of $261.81	130,000.00	129,329.69	129,329.69	
November 30, 2021 December 1, 2021	Purchase 55,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 101.94% Paid Accrued Interest of $45.58	55,000.00	56,065.63	56,065.63	
October 13, 2021 December 13, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2051 @99.578125 %	125,000.00	124,472.66	124,472.66	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
October 18, 2021 December 13, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2051 @99.4140625 %	75,000.00	74,560.55	74,560.55	
October 12, 2021 December 16, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000%15 Dec 2036 @102.421875 %	75,000.00	76,816.41	76,816.41	
October 18, 2021 December 16, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Dec 2036 @100.140625 %	75,000.00	75,105.47	75,105.47	
December 28, 2021 December 30, 2021	Purchase 65,000.00 Par Value of United States Treasury Note/Bond .5% 30 Nov 2023 @ 99.61% Paid Accrued Interest of $26.79	65,000.00	64,748.63	64,748.63	
January 3, 2022 January 4, 2022	Purchase 11,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 97.20% Paid Accrued Interest of $28.49	11,000.00	10,692.34	10,692.34	
November 2, 2021 January 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.3867187 %	75,000.00	76,790.04	76,790.04	
November 2, 2021 January 13, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.3867187 %	75,000.00	76,790.04	76,790.04	
October 28, 2021 January 13, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/52 @99.4296875 %	200,000.00	198,859.38	198,859.38	
November 1, 2021 January 13, 2022	Purchase 250,000.00 Par Value 250,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/52 @99.5859375 %	250,000.00	248,964.84	248,964.84	
November 2, 2021 January 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.3867187 %	75,000.00	76,790.04	76,790.04	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
January 13, 2022 January 14, 2022	Purchase 910,000.00 Par Value of United States Treasury Bill Zero 14 Jul 2022 @ 99.86%	910,000.00	908,750.95	908,750.95	
January 26, 2022 January 27, 2022	Purchase 150,000.00 Par Value of United States Treasury Bill Zero 07 Jul 2022 @ 99.86%	150,000.00	149,792.04	149,792.04	
January 20, 2022 January 31, 2022	Purchase 160,000.00 Par Value of United States Treasury Note/Bond 1.5% 31 Jan 2027 @ 99.39%	160,000.00	159,020.15	159,020.15	
January 26, 2022 January 31, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of J.P. Morgan Mortgage Trust 2022-1 JPMMT 2022-1 A3 Var 25 Jul 2052 @96.96875 % Paid Accrued Interest of $260.42	125,000.00	121,210.94	121,210.94	
February 3, 2022 February 4, 2022	Purchase 265,000.00 Par Value of United States Treasury Bill Zero 28 Jul 2022 @ 99.79%	265,000.00	264,454.37	264,454.37	
February 7, 2022 February 9, 2022	Purchase 10,000.00 Par Value of Morgan Stanley Variable 2.511% 20 Oct 2032 @ 95.19% Paid Accrued Interest of $76.73	10,000.00	9,518.70	9,518.70	
December 21, 2021 February 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.7109375 %	125,000.00	127,138.67	127,138.67	
December 21, 2021 February 14, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.7109375 %	125,000.00	127,138.67	127,138.67	
December 7, 2021 February 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/52 @99.328125 %	100,000.00	99,328.13	99,328.13	
December 21, 2021 February 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @101.7109375 %	125,000.00	127,138.67	127,138.67	
February 17, 2022 February 18, 2022	Purchase 30,000.00 Par Value of United States Treasury Inflation Indexed Bonds .125% 15 Feb 2051 @ 98.50% Paid Accrued Interest of $0.33	30,000.00	31,605.23	31,605.23	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
February 17, 2022 February 22, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of LoanCore 2021-CRE5 Issuer Ltd LNCR 2021-CRE5 A Flt 15 Jul 2036 @99.125 % Paid Accrued Interest of $28.99	100,000.00	99,125.00	99,125.00	
February 18, 2022 February 28, 2022	Purchase 8,000.00 Par Value of United States Treasury Inflation Indexed Bonds .125% 15 Feb 2052 @ 100.07% Paid Accrued Interest of $0.36	8,000.00	8,017.04	8,017.04	
February 22, 2022 February 28, 2022	Purchase 9,000.00 Par Value of United States Treasury Inflation Indexed Bonds .125% 15 Feb 2052 @ 101.00% Paid Accrued Interest of $0.40	9,000.00	9,102.91	9,102.91	
February 23, 2022 February 28, 2022	Purchase 525,000.00 Par Value of US Treasury Notes 1.375% 29 Feb 2024 @ 99.88%	525,000.00	524,343.75	524,343.75	
February 17, 2022 February 28, 2022	Purchase 165,000.00 Par Value of US Treasury 1.75% 28 Feb 2027 @ 100.04%	165,000.00	165,073.46	165,073.46	
February 23, 2022 February 28, 2022	Purchase 130,000.00 Par Value of US Treasury Notes 1.375% 29 Feb 2024 @ 99.88%	130,000.00	129,837.50	129,837.50	
March 2, 2022 March 3, 2022	Purchase 277,000.00 Par Value of United States Treasury Bill Zero 25 Aug 2022 @ 99.71%	277,000.00	276,192.08	276,192.08	
March 4, 2022 March 7, 2022	Purchase 425,000.00 Par Value of United States Treasury Bill Zero 04 Aug 2022 @ 99.77%	425,000.00	424,008.33	424,008.33	
March 8, 2022 March 9, 2022	Purchase 70,000.00 Par Value of United States Treasury Bill Zero 25 Aug 2022 @ 99.69%	70,000.00	69,785.58	69,785.58	
January 25, 2022 March 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.82421875 %	125,000.00	124,780.27	124,780.27	
March 11, 2022 March 14, 2022	Purchase 15,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 97.64% Paid Accrued Interest of $25.17	15,000.00	14,646.15	14,646.15	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
January 25, 2022 March 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.82421875 %	125,000.00	124,780.27	124,780.27	
January 26, 2022 March 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @97.14453125 %	100,000.00	97,144.53	97,144.53	
January 26, 2022 March 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @97.30078125 %	150,000.00	145,951.17	145,951.17	
January 25, 2022 March 14, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.82421875 %	125,000.00	124,780.27	124,780.27	
March 8, 2022 March 15, 2022	Purchase 15,000.00 Par Value of Berkshire Hathaway Finance Corp 3.85% 15 Mar 2052 @ 99.55%	15,000.00	14,932.50	14,932.50	
March 9, 2022 March 15, 2022	Purchase 10,000.00 Par Value of Magallanes Inc 4.279% 15 Mar 2032 @ 100.00%	10,000.00	10,000.00	10,000.00	
March 9, 2022 March 15, 2022	Purchase 25,000.00 Par Value of Magallanes Inc 5.141% 15 Mar 2052 @ 100.00%	25,000.00	25,000.00	25,000.00	
February 1, 2022 March 17, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of Umbs Tba 15yr Mpt 2.000% 3/15/36 @100.1523437 %	25,000.00	25,038.09	25,038.09	
February 1, 2022 March 17, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of Umbs Tba 15yr Mpt 2.000% 3/15/36 @100.15234375 %	25,000.00	25,038.09	25,038.09	
February 1, 2022 March 17, 2022	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of Umbs Tba 15yr Mpt 2.000% 3/15/36 @100.1523437 %	25,000.00	25,038.09	25,038.09	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 1, 2022 April 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @99.171875 %	125,000.00	123,964.84	123,964.84	
March 1, 2022 April 13, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @99.171875 %	125,000.00	123,964.84	123,964.84	
February 28, 2022 April 13, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @95.53515625 %	175,000.00	167,186.52	167,186.52	
March 1, 2022 April 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @96.30078125 %	75,000.00	72,225.59	72,225.59	
March 1, 2022 April 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @99.171875 %	125,000.00	123,964.84	123,964.84	
March 2, 2022 April 18, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 4/15/35 @99.1015625 %	50,000.00	49,550.78	49,550.78	
March 2, 2022 April 18, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 4/15/35 @99.1015625 %	50,000.00	49,550.78	49,550.78	
March 2, 2022 April 18, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 4/15/35 @99.1015625 %	50,000.00	49,550.78	49,550.78	
April 19, 2022 April 26, 2022	Purchase 10,000.00 Par Value of JPMorgan Chase & Co Variable 4.586% 26 Apr 2033 @ 100.00%	10,000.00	10,000.00	10,000.00	
May 5, 2022 May 11, 2022	Purchase 20,000.00 Par Value of CLOROX COMPANY 4.6% 01 May 2032 @ 99.48%	20,000.00	19,896.00	19,896.00	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 18, 2022 May 12, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.97265625 %	150,000.00	140,958.98	140,958.98	
March 21, 2022 May 12, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.25 %	100,000.00	93,250.00	93,250.00	
March 24, 2022 May 12, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.38671875 %	125,000.00	119,233.40	119,233.40	
March 31, 2022 May 12, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.1953125 %	125,000.00	118,994.14	118,994.14	
March 24, 2022 May 12, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.38671875 %	125,000.00	119,233.40	119,233.40	
March 31, 2022 May 12, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.1953125 %	125,000.00	118,994.14	118,994.14	
March 24, 2022 May 12, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.38671875 %	125,000.00	119,233.40	119,233.40	
March 31, 2022 May 12, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.1953125 %	125,000.00	118,994.14	118,994.14	
March 18, 2022 May 12, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.97265625 %	150,000.00	140,958.98	140,958.98	
March 21, 2022 May 12, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.25 %	100,000.00	93,250.00	93,250.00	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 18, 2022 May 12, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.97265625 %	150,000.00	140,958.98	140,958.98	
March 21, 2022 May 12, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.25 %	100,000.00	93,250.00	93,250.00	
April 1, 2022 May 17, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15yr MPT 2.000% 5/15/35 @96.4609375 %	50,000.00	48,230.47	48,230.47	
April 1, 2022 May 17, 2022	Purchase 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 15YR MPT 2.500% 5/15/37 @98.21484375 %	275,000.00	270,090.82	270,090.82	
April 1, 2022 May 17, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15yr MPT 2.000% 5/15/35 @96.4609375 %	50,000.00	48,230.47	48,230.47	
April 1, 2022 May 17, 2022	Reversal of Purchase 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 15YR MPT 2.500% 5/15/37 @98.21484375 %	275,000.00	270,090.82	270,090.82	
April 1, 2022 May 17, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15yr MPT 2.000% 5/15/35 @96.4609375 %	50,000.00	48,230.47	48,230.47	
April 1, 2022 May 17, 2022	Purchase 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 15YR MPT 2.500% 5/15/37 @98.21484375 %	275,000.00	270,090.82	270,090.82	
May 17, 2022 May 19, 2022	Purchase 280,000.00 Par Value 112,120.49 Current Face of Motel Trust 2021-MTL6 MOTEL 2021-MTL6 A Flt 15 Sep 2038 @97.75 % Paid Accrued Interest of $22.11	112,120.49	109,597.78	109,597.78	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 6, 2022 June 7, 2022	Purchase 20,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 94.62% Paid Accrued Interest of $35.94	20,000.00	18,923.44	18,923.44	
April 20, 2022 June 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @88.00390625 %	100,000.00	88,003.91	88,003.91	
May 4, 2022 June 13, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 6/15/52 @98.60546875 %	200,000.00	197,210.94	197,210.94	
April 20, 2022 June 13, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @88.00390625 %	100,000.00	88,003.91	88,003.91	
June 2, 2022 June 13, 2022	Purchase 150,000.00 Par Value 149,544.68 Current Face of Fannie Mae Pool FN BV8477 3% 01 May 2052 @95.0625 % Paid Accrued Interest of $149.54	149,544.68	142,160.91	142,160.91	
April 20, 2022 June 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @88.00390625 %	100,000.00	88,003.91	88,003.91	
May 2, 2022 June 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @87.17578125 %, TBA Pair off	75,000.00	65,381.84	65,381.84	
May 2, 2022 June 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @90.3359375 %	150,000.00	135,503.91	135,503.91	
May 4, 2022 June 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @90.328125 %	100,000.00	90,328.13	90,328.13	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 4, 2022 June 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @90.21875 %	50,000.00	45,109.38	45,109.38	
May 4, 2022 June 13, 2022	Purchase 225,000.00 Par Value 225,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 6/15/48 @93.578125 %	225,000.00	210,550.78	210,550.78	
May 4, 2022 June 13, 2022	Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 6/15/52 @98.60546875 %	200,000.00	197,210.94	197,210.94	
May 4, 2022 June 13, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 6/15/52 @98.60546875 %	200,000.00	197,210.94	197,210.94	
June 15, 2022 June 17, 2022	Purchase 10,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 91.36% Paid Accrued Interest of $25.78	10,000.00	9,135.55	9,135.55	
Total Purchases			**$20,219,324.07**	**$20,219,324.07**	**$0.00**
Sales					
June 10, 2021 July 14, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.5546875 %	125,000.00	129,443.36	129,082.11	361.25
June 10, 2021 July 14, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @101.171875 %	100,000.00	101,171.88	100,686.15	485.73
June 10, 2021 July 14, 2021	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.5546875 %	125,000.00	129,443.36	129,082.11	-361.25
June 10, 2021 July 14, 2021	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @101.171875 %	100,000.00	101,171.88	100,686.15	-485.73

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 10, 2021 July 14, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.5546875 %	125,000.00	129,443.36	129,157.37	285.99
June 10, 2021 July 14, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @101.171875 %	100,000.00	101,171.88	100,747.77	424.11
June 22, 2021 July 19, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @102.7714843 %	75,000.00	77,078.61	77,271.43	-192.82
June 22, 2021 July 19, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @102.7714843 %	75,000.00	77,078.61	77,285.16	-206.55
June 22, 2021 July 19, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 7/15/35 @102.7714843 %	75,000.00	77,078.61	77,271.43	192.82
June 28, 2021 July 21, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.3378906 %	75,000.00	77,503.42	77,482.42	21.00
June 28, 2021 July 21, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.3378906 %	75,000.00	77,503.42	77,486.88	16.54
June 28, 2021 July 21, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.3378906 %	75,000.00	77,503.42	77,482.42	-21.00
July 23, 2021 July 26, 2021	Sale 105,000.00 Par Value of United States Treasury Note/Bond .75% 31 May 2026 @ 100.20% Received Accrued Interest of $120.49	105,000.00	105,205.08	104,594.34	610.74
July 28, 2021 July 29, 2021	Sale 110,000.00 Par Value of United States Treas Nts 0.125% 31 May 2023 @ 99.88% Received Accrued Interest of $22.17	110,000.00	109,862.50	109,929.44	-66.94

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
August 10, 2021 August 11, 2021	Sale 670,000.00 Par Value of United States Treas Nts 0.125% 31 May 2023 @ 99.87% Received Accrued Interest of $164.75	670,000.00	669,136.33	669,570.26	-433.93
July 20, 2021 August 12, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.9453125 %	125,000.00	129,931.64	129,003.37	928.27
July 21, 2021 August 12, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5234375 %	100,000.00	101,523.44	100,670.92	852.52
July 20, 2021 August 12, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.9453125 %	125,000.00	129,931.64	129,179.69	751.95
July 21, 2021 August 12, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5234375 %	100,000.00	101,523.44	100,953.13	570.31
July 20, 2021 August 12, 2021	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.9453125 %	125,000.00	129,931.64	129,003.37	-928.27
July 21, 2021 August 12, 2021	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5234375 %	100,000.00	101,523.44	100,670.92	-852.52
August 13, 2021 August 16, 2021	Sale 80,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 May 2051 @ 109.65% Received Accrued Interest of $480.16	80,000.00	87,721.88	83,108.57	4,613.31
July 28, 2021 August 17, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 8/15/36 @103.6542968 %	75,000.00	77,740.72	76,980.47	760.25
July 28, 2021 August 17, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of Umbs Tba 15yr Mpt 1.500% 8/15/2036 @101.7011718 %	75,000.00	76,275.88	75,462.89	812.99

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
August 16, 2021 August 17, 2021	Sale 80,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 May 2051 @ 110.46% Received Accrued Interest of $485.33	80,000.00	88,368.75	83,108.57	5,260.18
August 19, 2021 August 20, 2021	Sale 325,000.00 Par Value of United States Treasury Note/Bond .125% 30 Jun 2023 @ 99.89% Received Accrued Interest of $56.30	325,000.00	324,644.53	324,221.04	423.49
August 24, 2021 August 25, 2021	Sale 205,000.00 Par Value of United States Treas Nts 0.125% 31 May 2023 @ 99.85% Received Accrued Interest of $60.21	205,000.00	204,697.50	204,868.51	-171.01
August 24, 2021 August 25, 2021	Sale 205,000.00 Par Value of United States Treas Nts 0.125% 31 May 2023 @ 99.85% Received Accrued Interest of $60.21	205,000.00	204,692.49	204,868.51	-176.02
August 25, 2021 August 26, 2021	Sale 100,000.00 Par Value of United States Treasury Note/Bond .75% 31 May 2026 @ 99.89% Received Accrued Interest of $178.28	100,000.00	99,888.00	99,613.66	274.34
August 25, 2021 August 26, 2021	Sale 80,000.00 Par Value of United States Treasury Note/Bond .75% 31 May 2026 @ 99.86% Received Accrued Interest of $142.62	80,000.00	79,886.40	79,690.93	195.47
August 10, 2021 September 14, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.453125 %	125,000.00	129,316.41	129,362.06	-45.65
August 10, 2021 September 14, 2021	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.453125 %	125,000.00	129,316.41	129,362.06	45.65
August 10, 2021 September 14, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.453125 %	125,000.00	129,316.41	129,362.06	-45.65
August 18, 2021 September 14, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @101.2636718 %	100,000.00	101,263.67	101,361.72	-98.05

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
September 23, 2021 September 24, 2021	Sale 105,000.00 Par Value of United States Treasury Note/Bond .875% 30 Jun 2026 @ 99.91% Received Accrued Interest of $214.71	105,000.00	104,901.56	104,952.85	-51.29
September 23, 2021 September 24, 2021	Sale 160,000.00 Par Value of United States Treasury Note/Bond .875% 30 Jun 2026 @ 99.84% Received Accrued Interest of $327.17	160,000.00	159,750.00	159,928.14	-178.14
September 24, 2021 September 27, 2021	Sale 115,000.00 Par Value of United States Treasury Note/Bond .875% 30 Jun 2026 @ 99.73% Received Accrued Interest of $243.36	115,000.00	114,694.53	114,948.36	-253.83
September 24, 2021 September 28, 2021	Sale 10,000.00 Par Value of Petroleos Mexicanos 7.69% 23 Jan 2050 @ 95.05% Received Accrued Interest of $138.85	10,000.00	9,505.00	9,475.00	30.00
September 29, 2021 September 30, 2021	Sale 520,000.00 Par Value of United States Treasury Note/Bond .125% 31 Aug 2023 @ 99.69% Received Accrued Interest of $53.87	520,000.00	518,395.31	518,810.04	-414.73
October 7, 2021 October 8, 2021	Sale 265,000.00 Par Value of United States Treasury Bill Zero 09 Dec 2021 @ 99.99%	265,000.00	264,962.80	264,969.36	-6.56
September 20, 2021 October 14, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2051 @101.1230468 %	100,000.00	101,123.05	101,269.53	-146.48
September 7, 2021 October 14, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2051 @103.5703125 %	75,000.00	77,677.73	77,425.78	251.95
September 10, 2021 October 14, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2051 @101.1171875 %	100,000.00	101,117.19	101,078.13	39.06
October 21, 2021 October 22, 2021	Sale 70,000.00 Par Value of United States Treasury Note/Bond .625% 31 Jul 2026 @ 97.34% Received Accrued Interest of $98.68	70,000.00	68,140.62	69,595.74	-1,455.12

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
October 22, 2021 October 25, 2021	Sale 350,000.00 Par Value of WI Treasury .125% 31 Aug 2023 @ 99.43% Received Accrued Interest of $66.47	350,000.00	348,003.91	349,199.08	-1,195.17
October 25, 2021 October 26, 2021	Sale 20,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 96.57% Received Accrued Interest of $48.91	20,000.00	19,313.28	19,648.44	-335.16
October 25, 2021 October 26, 2021	Sale 175,000.00 Par Value of WI Treasury .125% 31 Aug 2023 @ 99.66% Received Accrued Interest of $33.84	175,000.00	174,398.44	174,599.53	-201.09
November 1, 2021 November 2, 2021	Sale 315,000.00 Par Value of United States Treasury Bill Zero 09 Dec 2021 @ 99.99%	315,000.00	314,981.38	314,963.58	17.80
October 13, 2021 November 10, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @99.7851562 %	125,000.00	124,731.45	126,191.41	-1,459.96
October 18, 2021 November 10, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @99.6269531 %	75,000.00	74,720.21	75,714.85	-994.64
November 10, 2021 November 12, 2021	Sale 80,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 98.31% Received Accrued Interest of $241.85	80,000.00	78,646.87	78,348.67	298.20
October 12, 2021 November 16, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000%15 Nov 2036 @102.5761718 %	75,000.00	76,932.13	77,349.61	-417.48
October 18, 2021 November 16, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Nov 2036 @100.3320312 %	75,000.00	75,249.02	76,051.76	-802.74
November 18, 2021 November 19, 2021	Sale 275,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 98.61% Received Accrued Interest of $330.53	275,000.00	271,175.78	273,170.41	-1,994.63

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
November 18, 2021 November 19, 2021	Sale 180,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 98.61% Received Accrued Interest of $216.35	180,000.00	177,496.87	178,802.47	-1,305.60
November 19, 2021 November 22, 2021	Sale 30,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 98.53% Received Accrued Interest of $7.98	30,000.00	29,559.37	29,679.69	-120.32
December 3, 2021 December 6, 2021	Sale 5,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 102.68% Received Accrued Interest of $5.44	5,000.00	5,133.98	4,926.01	207.97
November 2, 2021 December 13, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.59375 %	75,000.00	76,945.31	76,737.41	207.90
November 2, 2021 December 13, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.59375 %	75,000.00	76,945.31	76,737.41	-207.90
November 2, 2021 December 13, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.59375 %	75,000.00	76,945.31	76,730.88	214.43
November 1, 2021 December 13, 2021	Sale 250,000.00 Par Value 250,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2051 @99.765625 %	250,000.00	249,414.06	249,085.09	328.97
October 28, 2021 December 13, 2021	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2051 @99.625 %	200,000.00	199,250.00	199,268.06	-18.06
December 13, 2021 December 14, 2021	Sale 10,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 99.14% Received Accrued Interest of $11.02	10,000.00	9,914.45	9,905.00	9.45
December 21, 2021 January 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @101.9550781 %	125,000.00	127,443.85	127,885.18	-441.33

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
December 21, 2021 January 13, 2022	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @101.9550781 %	125,000.00	127,443.85	127,885.18	441.33
December 21, 2021 January 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @101.9550781 %	125,000.00	127,443.85	127,907.71	-463.86
December 7, 2021 January 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/52 @99.5332031 %	100,000.00	99,533.20	99,516.50	16.70
January 20, 2022 January 21, 2022	Sale 165,000.00 Par Value of United States Treasury Note/Bond 1.25% 30 Nov 2026 @ 98.31% Received Accrued Interest of $294.64	165,000.00	162,215.63	164,989.68	-2,774.05
January 25, 2022 February 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @100.0625 %	125,000.00	125,078.13	127,104.03	-2,025.90
January 25, 2022 February 14, 2022	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @100.0625 %	125,000.00	125,078.13	127,104.03	2,025.90
January 26, 2022 February 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/52 @97.3457031 %	100,000.00	97,345.70	99,328.13	-1,982.43
January 25, 2022 February 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @100.0625 %	125,000.00	125,078.13	127,138.67	-2,060.54
January 26, 2022 February 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/52 @97.5019531 %	150,000.00	146,252.93	149,179.69	-2,926.76
February 1, 2022 February 17, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 2/15/37 @100.3613281 %	25,000.00	25,090.33	25,542.91	-452.58

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
February 17, 2022 February 18, 2022	Sale 170,000.00 Par Value of United States Treasury Note/Bond 1.25% 31 Dec 2026 @ 97.14% Received Accrued Interest of $287.64	170,000.00	165,139.06	169,566.70	-4,427.64
February 17, 2022 February 18, 2022	Sale 45,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 90.31% Received Accrued Interest of $221.43	45,000.00	40,640.62	44,228.92	-3,588.30
February 18, 2022 February 22, 2022	Sale 8,000.00 Par Value of United States Treasury Inflation Indexed Bonds .125% 15 Feb 2051 @ 100.01% Received Accrued Interest of $0.21	8,000.00	8,561.40	9,048.38	-486.98
February 22, 2022 February 23, 2022	Sale 9,000.00 Par Value of United States Treasury Inflation Indexed Bonds .125% 15 Feb 2051 @ 100.91% Received Accrued Interest of $0.27	9,000.00	9,719.09	10,179.42	-460.33
February 23, 2022 February 24, 2022	Sale 545,000.00 Par Value of United States Treasury Note/Bond .875% 31 Jan 2024 @ 98.74% Received Accrued Interest of $316.16	545,000.00	538,144.92	542,255.81	-4,110.89
February 23, 2022 February 24, 2022	Sale 140,000.00 Par Value of United States Treasury Note/Bond .75% 31 Dec 2023 @ 98.59% Received Accrued Interest of $159.53	140,000.00	138,020.31	139,872.70	-1,852.39
March 1, 2022 March 2, 2022	Sale 71,000.00 Par Value of United States Treasury Note/Bond 1.875% 28 Feb 2027 @ 101.54% Received Accrued Interest of $7.24	71,000.00	72,092.73	71,061.37	1,031.36
March 9, 2022 March 10, 2022	Sale 25,000.00 Par Value of United States Treasury Note/Bond 1.25% 31 Dec 2026 @ 97.14% Received Accrued Interest of $59.56	25,000.00	24,286.14	24,936.28	-650.14
March 11, 2022 March 14, 2022	Sale 10,000.00 Par Value of United States Treasury Inflation Indexed Bonds .125% 15 Feb 2052 @ 111.32% Received Accrued Interest of $0.94	10,000.00	11,188.53	10,223.07	965.46
March 1, 2022 March 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.375 %	125,000.00	124,218.75	124,667.19	-448.44

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
February 28, 2022 March 14, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @95.6875 %	175,000.00	167,453.13	170,166.99	-2,713.86
March 1, 2022 March 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @96.453125 %	75,000.00	72,339.84	72,928.71	-588.87
March 15, 2022 March 16, 2022	Sale 295,000.00 Par Value of United States Treasury Bill Zero 09 Jun 2022 @ 99.91%	295,000.00	294,721.39	294,822.02	-100.63
March 2, 2022 March 17, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of Umbs Tba 15yr Mpt 2.000% 3/15/36 @99.265625 %	25,000.00	24,816.41	25,027.34	-210.93
March 2, 2022 March 17, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of Umbs Tba 15yr Mpt 2.000% 3/15/36 @99.265625 %	25,000.00	24,816.41	25,038.09	-221.68
March 23, 2022 March 24, 2022	Sale 45,000.00 Par Value of United States Treasury Note/Bond 1.25% 31 Dec 2026 @ 94.84% Received Accrued Interest of $128.97	45,000.00	42,676.17	44,885.31	-2,209.14
March 23, 2022 March 24, 2022	Sale 10,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 95.61% Received Accrued Interest of $19.16	10,000.00	9,560.94	9,559.77	1.17
March 24, 2022 April 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.59375 %	125,000.00	119,492.19	122,367.00	-2,874.81
March 31, 2022 April 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.39257812 %	125,000.00	119,240.72	122,367.00	-3,126.28
March 24, 2022 April 13, 2022	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.59375 %	125,000.00	119,492.19	122,367.00	2,874.81

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 31, 2022 April 13, 2022	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.39257812 %	125,000.00	119,240.72	122,367.00	3,126.28
March 31, 2022 April 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.39257813 %	125,000.00	119,240.72	122,291.37	-3,050.65
March 18, 2022 April 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @94.13085938 %	150,000.00	141,196.29	143,647.27	-2,450.98
March 21, 2022 April 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @93.40820313 %	100,000.00	93,408.20	95,764.84	-2,356.64
March 24, 2022 April 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.59375 %	125,000.00	119,492.19	123,964.84	-4,472.65
April 1, 2022 April 18, 2022	Sale 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 15YR MPT 2.500% 4/15/37 @98.48046875 %	275,000.00	270,821.29	276,890.63	-6,069.34
April 1, 2022 April 18, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 4/15/35 @96.65625 %	50,000.00	48,328.13	49,550.78	-1,222.65
April 1, 2022 May 12, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.2421875 %	75,000.00	69,181.64	69,771.71	-590.07
May 4, 2022 May 12, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.39257813 %	50,000.00	45,196.29	47,798.98	-2,602.69
May 2, 2022 May 12, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.515625 %	150,000.00	135,773.44	143,396.95	-7,623.51

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
May 4, 2022 May 12, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.5 %	100,000.00	90,500.00	95,597.97	-5,097.97
May 4, 2022 May 12, 2022	Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @93.78320313 %	225,000.00	211,012.21	217,749.02	-6,736.81
May 4, 2022 May 12, 2022	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 5/15/52 @98.90625 %	200,000.00	197,812.50	201,028.13	-3,215.63
April 1, 2022 May 12, 2022	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.2421875 %	75,000.00	69,181.64	69,771.71	590.07
April 1, 2022 May 12, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.2421875 %	75,000.00	69,181.64	70,262.70	-1,081.06
April 20, 2022 May 12, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.16015625 %	100,000.00	88,160.16	93,683.59	-5,523.43
May 2, 2022 May 12, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @87.34375 %	75,000.00	65,507.81	70,262.69	-4,754.88
June 6, 2022 June 7, 2022	Sale 15,000.00 Par Value of United States Treasury Inflation Indexed Bonds .125% 15 Feb 2052 @ 87.45% Received Accrued Interest of $6.00	15,000.00	13,563.03	14,934.90	-1,371.87
June 6, 2022 June 13, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @87.8125 %	175,000.00	153,671.88	153,385.75	286.13
June 7, 2022 June 13, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @90.97070313 %	175,000.00	159,198.73	158,049.16	1,149.57

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 2, 2022 June 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 6/15/48 @95 %	150,000.00	142,500.00	140,648.44	1,851.56
June 16, 2022 June 17, 2022	Sale 375,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 Jun 2025 @ 98.61% Received Accrued Interest of $58.91	375,000.00	369,785.16	373,707.65	-3,922.49
June 22, 2022 June 23, 2022	Sale 20,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 Mar 2027 @ 96.75% Received Accrued Interest of $114.75	20,000.00	19,349.22	19,866.52	-517.30
Total Sales			**$14,673,242.49**	**$14,771,773.56**	**-$85,650.69**
Total J.P. Morgan Securities LLC 0187			**$34,892,566.56**	**$34,991,097.63**	**-$85,650.69**
Merrill Lynch LLC/FI (fka Banc/Ame) 0773					
Purchases					
July 2, 2021 July 6, 2021	Purchase 50,000.00 Par Value of United States Treasury Note/Bond .875% 30 Jun 2026 @ 100.03% Paid Accrued Interest of $7.13	50,000.00	50,013.67	50,013.67	
July 14, 2021 July 15, 2021	Purchase 15,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 May 2051 @ 108.64% Paid Accrued Interest of $59.05	15,000.00	16,296.09	16,296.09	
July 19, 2021 July 20, 2021	Purchase 15,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 May 2051 @ 112.77% Paid Accrued Interest of $63.89	15,000.00	16,914.93	16,914.93	
July 19, 2021 July 20, 2021	Purchase 40,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 May 2051 @ 112.83% Paid Accrued Interest of $170.38	40,000.00	45,133.44	45,133.44	
June 4, 2021 July 21, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.328125 %	50,000.00	51,664.06	51,664.06	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 4, 2021 July 21, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.328125 %	50,000.00	51,664.06	51,664.06	
June 4, 2021 July 21, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.328125 %	50,000.00	51,664.06	51,664.06	
July 21, 2021 July 26, 2021	Purchase 85,000.00 Par Value of Bank of America Corp Variable 1.658% 11 Mar 2027 @ 101.00% Paid Accrued Interest of $528.49	85,000.00	85,852.55	85,852.55	
July 28, 2021 August 2, 2021	Purchase 50,000.00 Par Value of United States Treasury Note/Bond .125% 31 Jul 2023 @ 99.85% Paid Accrued Interest of $0.34	50,000.00	49,924.94	49,924.94	
July 30, 2021 August 2, 2021	Purchase 65,000.00 Par Value of WI Treasury Sec. 0.625% 31 Jul 2026 @ 99.58% Paid Accrued Interest of $2.21	65,000.00	64,728.32	64,728.32	
July 30, 2021 August 2, 2021	Purchase 25,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 May 2051 @ 110.94% Paid Accrued Interest of $127.46	25,000.00	27,735.35	27,735.35	
June 16, 2021 August 12, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.125 %	75,000.00	77,343.75	77,343.75	
June 16, 2021 August 12, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.125 %	75,000.00	77,343.75	77,343.75	
June 16, 2021 August 12, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.125 %	75,000.00	77,343.75	77,343.75	
August 12, 2021 August 16, 2021	Purchase 125,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 98.93% Paid Accrued Interest of $4.25	125,000.00	123,659.03	123,659.03	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
August 16, 2021 August 17, 2021	Purchase 40,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 101.70% Paid Accrued Interest of $4.35	40,000.00	40,678.13	40,678.13	
August 16, 2021 August 17, 2021	Purchase 40,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 101.80% Paid Accrued Interest of $4.35	40,000.00	40,721.88	40,721.88	
August 16, 2021 August 17, 2021	Purchase 85,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 102.49% Paid Accrued Interest of $9.24	85,000.00	87,118.36	87,118.36	
August 17, 2021 August 18, 2021	Purchase 380,000.00 Par Value of United States Treasury Note/Bond .625% 31 Jul 2026 @ 99.32% Paid Accrued Interest of $116.17	380,000.00	377,432.03	377,432.03	
August 17, 2021 August 18, 2021	Purchase 245,000.00 Par Value of United States Treasury Note/Bond .625% 31 Jul 2026 @ 99.31% Paid Accrued Interest of $74.90	245,000.00	243,306.05	243,306.05	
June 23, 2021 August 19, 2021	Purchase 25,000.00 Par Value 25,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.0625 %	25,000.00	25,765.63	25,765.63	
June 28, 2021 August 19, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.140625 %	50,000.00	51,570.31	51,570.31	
June 23, 2021 August 19, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.000% 8/15/51 @101.421875 %	75,000.00	76,066.41	76,066.41	
June 23, 2021 August 19, 2021	Purchase 25,000.00 Par Value 25,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.0625 %	25,000.00	25,765.63	25,765.63	
June 28, 2021 August 19, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.140625 %	50,000.00	51,570.31	51,570.31	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 23, 2021 August 19, 2021	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.0625 %	25,000.00	25,765.63	25,765.63	
June 28, 2021 August 19, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.140625 %	50,000.00	51,570.31	51,570.31	
August 19, 2021 August 20, 2021	Purchase 40,000.00 Par Value of United States Treasury Note/Bond 2.25% 15 May 2041 @ 107.92% Paid Accrued Interest of $237.23	40,000.00	43,167.08	43,167.08	
August 19, 2021 August 31, 2021	Purchase 50,000.00 Par Value of WI Treasury .125% 31 Aug 2023 @ 99.80%	50,000.00	49,897.79	49,897.79	
August 19, 2021 August 31, 2021	Purchase 75,000.00 Par Value of WI Treasury .125% 31 Aug 2023 @ 99.78%	75,000.00	74,831.75	74,831.75	
August 23, 2021 August 31, 2021	Purchase 95,000.00 Par Value of WI Treasury .125% 31 Aug 2023 @ 99.76%	95,000.00	94,767.97	94,767.97	
August 24, 2021 August 31, 2021	Purchase 95,000.00 Par Value of WI Treasury .125% 31 Aug 2023 @ 99.75%	95,000.00	94,763.24	94,763.24	
August 25, 2021 August 31, 2021	Purchase 135,000.00 Par Value of United States Treas Nts Note 8/31/2026 @ 99.57%	135,000.00	134,422.75	134,422.75	
August 26, 2021 August 31, 2021	Purchase 55,000.00 Par Value of United States Treas Nts Note 8/31/2026 @ 99.49%	55,000.00	54,718.55	54,718.55	
August 31, 2021 September 2, 2021	Purchase 20,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 101.79% Paid Accrued Interest of $19.57	20,000.00	20,357.03	20,357.03	
July 13, 2021 September 14, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.3125 %	50,000.00	51,656.25	51,656.25	
July 16, 2021 September 14, 2021	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.40625 %	25,000.00	25,851.56	25,851.56	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
July 13, 2021 September 14, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.3125 %	50,000.00	51,656.25	51,656.25	
July 16, 2021 September 14, 2021	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.40625 %	25,000.00	25,851.56	25,851.56	
July 13, 2021 September 14, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.3125 %	50,000.00	51,656.25	51,656.25	
July 16, 2021 September 14, 2021	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.40625 %	25,000.00	25,851.56	25,851.56	
July 28, 2021 September 16, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2% 15 Sep 2035 @103.515625 %	75,000.00	77,636.72	77,636.72	
July 26, 2021 September 21, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.46875 %	50,000.00	51,734.38	51,734.38	
July 27, 2021 September 21, 2021	Purchase 25,000.00 Par Value 25,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.515625 %	25,000.00	25,878.91	25,878.91	
July 21, 2021 September 21, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30Yr MPT 2.000% 9/15/50 @101.84375 %	75,000.00	76,382.81	76,382.81	
July 26, 2021 September 21, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.46875 %	50,000.00	51,734.38	51,734.38	
July 27, 2021 September 21, 2021	Purchase 25,000.00 Par Value 25,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.515625 %	25,000.00	25,878.91	25,878.91	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
July 26, 2021 September 21, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.46875 %	50,000.00	51,734.38	51,734.38	
July 27, 2021 September 21, 2021	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.515625 %	25,000.00	25,878.91	25,878.91	
September 23, 2021 September 30, 2021	Purchase 60,000.00 Par Value of US Treasury .875% 30 Sep 2026 @ 99.70%	60,000.00	59,817.25	59,817.25	
September 23, 2021 September 30, 2021	Purchase 60,000.00 Par Value of US Treasury .875% 30 Sep 2026 @ 99.72%	60,000.00	59,831.84	59,831.84	
September 24, 2021 September 30, 2021	Purchase 90,000.00 Par Value of US Treasury .875% 30 Sep 2026 @ 99.53%	90,000.00	89,572.76	89,572.76	
September 27, 2021 September 30, 2021	Purchase 25,000.00 Par Value of WI Treasure Sec .250% 30 Sep 2023 @ 99.90%	25,000.00	24,973.85	24,973.85	
September 27, 2021 September 30, 2021	Purchase 45,000.00 Par Value of WI Treasure Sec .250% 30 Sep 2023 @ 99.90%	45,000.00	44,952.93	44,952.93	
September 27, 2021 September 30, 2021	Purchase 25,000.00 Par Value of WI Treasure Sec .250% 30 Sep 2023 @ 99.90%	25,000.00	24,973.85	24,973.85	
September 28, 2021 September 30, 2021	Purchase 215,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 99.32%	215,000.00	213,547.07	213,547.07	
September 28, 2021 September 30, 2021	Purchase 30,000.00 Par Value of WI Treasure Sec .250% 30 Sep 2023 @ 99.88%	30,000.00	29,964.84	29,964.84	
September 28, 2021 September 30, 2021	Purchase 120,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 99.36%	120,000.00	119,235.94	119,235.94	
September 28, 2021 September 30, 2021	Purchase 180,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 99.29%	180,000.00	178,720.31	178,720.31	
September 28, 2021 September 30, 2021	Purchase 70,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 99.33%	70,000.00	69,532.42	69,532.42	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
September 30, 2021 October 1, 2021	Purchase 150,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 99.47% Paid Accrued Interest of $3.61	150,000.00	149,208.98	149,208.98	
October 1, 2021 October 4, 2021	Purchase 75,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 99.66% Paid Accrued Interest of $7.21	75,000.00	74,741.63	74,741.63	
October 5, 2021 October 7, 2021	Purchase 40,000.00 Par Value of American Campus Cmntys 2.25% 15 Jan 2029 @ 99.93%	40,000.00	39,971.20	39,971.20	
August 18, 2021 October 14, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2051 @101 %	125,000.00	126,250.00	126,250.00	
August 19, 2021 October 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2051 @103.625 %	75,000.00	77,718.75	77,718.75	
August 20, 2021 October 14, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2051 @103.515625 %	50,000.00	51,757.81	51,757.81	
October 15, 2021 October 18, 2021	Purchase 75,000.00 Par Value of WI Treasure Sec .250% 30 Sep 2023 @ 99.76% Paid Accrued Interest of $9.27	75,000.00	74,816.59	74,816.59	
August 27, 2021 October 19, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2% 25 Apr 2035 @103.171875 %	75,000.00	77,378.91	77,378.91	
October 18, 2021 October 19, 2021	Purchase 70,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 98.58% Paid Accrued Interest of $31.97	70,000.00	69,004.69	69,004.69	
October 19, 2021 October 20, 2021	Purchase 80,000.00 Par Value of WI Treasure Sec .250% 30 Sep 2023 @ 99.72% Paid Accrued Interest of $10.99	80,000.00	79,776.56	79,776.56	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
August 20, 2021 October 21, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2051 @103.359375 %	75,000.00	77,519.53	77,519.53	
August 20, 2021 October 21, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2051 @103.359375 %	75,000.00	77,519.53	77,519.53	
August 27, 2021 October 21, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000%15 Oct 2051 @101.609375 %	75,000.00	76,207.03	76,207.03	
August 20, 2021 October 21, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2051 @103.359375 %	75,000.00	77,519.53	77,519.53	
October 20, 2021 October 22, 2021	Purchase 5,000.00 Par Value of Oracle Corp 3.95% 25 Mar 2051 @ 105.92% Paid Accrued Interest of $14.81	5,000.00	5,295.80	5,295.80	
October 22, 2021 November 1, 2021	Purchase 120,000.00 Par Value of Wi Treasury Sec 0.375% 31 Oct 2023 @ 99.76% Paid Accrued Interest of $1.24	120,000.00	119,708.22	119,708.22	
October 22, 2021 November 1, 2021	Purchase 80,000.00 Par Value of Wi Treasury Sec 0.375% 31 Oct 2023 @ 99.77% Paid Accrued Interest of $0.83	80,000.00	79,813.41	79,813.41	
October 22, 2021 November 1, 2021	Purchase 115,000.00 Par Value of Wi Treasury Sec 0.375% 31 Oct 2023 @ 99.75% Paid Accrued Interest of $1.19	115,000.00	114,714.68	114,714.68	
October 25, 2021 November 1, 2021	Purchase 55,000.00 Par Value of Wi Treasury Sec 0.375% 31 Oct 2023 @ 99.77% Paid Accrued Interest of $0.57	55,000.00	54,874.44	54,874.44	
October 25, 2021 November 1, 2021	Purchase 55,000.00 Par Value of Wi Treasury Sec 0.375% 31 Oct 2023 @ 99.82% Paid Accrued Interest of $0.57	55,000.00	54,898.98	54,898.98	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
October 29, 2021 November 2, 2021	Purchase 15,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 97.18% Paid Accrued Interest of $40.25	15,000.00	14,577.54	14,577.54	
November 5, 2021 November 8, 2021	Purchase 155,000.00 Par Value of United States Treasury Note/Bond 1.125% 31 Oct 2026 @ 100.38% Paid Accrued Interest of $38.54	155,000.00	155,587.30	155,587.30	
November 8, 2021 November 9, 2021	Purchase 155,000.00 Par Value of United States Treasury Note/Bond 1.125% 31 Oct 2026 @ 100.20% Paid Accrued Interest of $43.35	155,000.00	155,302.73	155,302.73	
September 9, 2021 November 10, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.59375 %	50,000.00	51,796.88	51,796.88	
September 14, 2021 November 10, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.71875 %	50,000.00	51,859.38	51,859.38	
September 20, 2021 November 10, 2021	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.484375 %	25,000.00	25,871.09	25,871.09	
September 27, 2021 November 10, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.953125 %	50,000.00	51,476.56	51,476.56	
October 5, 2021 November 10, 2021	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.9375 %	25,000.00	25,734.38	25,734.38	
November 9, 2021 November 10, 2021	Purchase 55,000.00 Par Value of United States Treasury Note/Bond 1.125% 31 Oct 2026 @ 100.21% Paid Accrued Interest of $17.09	55,000.00	55,113.87	55,113.87	
September 9, 2021 November 10, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.59375 %	50,000.00	51,796.88	51,796.88	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
September 14, 2021 November 10, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.71875 %	50,000.00	51,859.38	51,859.38	
September 20, 2021 November 10, 2021	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.484375 %	25,000.00	25,871.09	25,871.09	
September 27, 2021 November 10, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.953125 %	50,000.00	51,476.56	51,476.56	
October 5, 2021 November 10, 2021	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.9375 %	25,000.00	25,734.38	25,734.38	
September 9, 2021 November 10, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.59375 %	50,000.00	51,796.88	51,796.88	
September 14, 2021 November 10, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.71875 %	50,000.00	51,859.38	51,859.38	
September 20, 2021 November 10, 2021	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.484375 %	25,000.00	25,871.09	25,871.09	
September 27, 2021 November 10, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.953125 %	50,000.00	51,476.56	51,476.56	
October 5, 2021 November 10, 2021	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.9375 %	25,000.00	25,734.38	25,734.38	
September 10, 2021 November 10, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @100.875 %	50,000.00	50,437.50	50,437.50	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
September 13, 2021 November 10, 2021	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @101.0625 %	25,000.00	25,265.63	25,265.63	
September 14, 2021 November 10, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @101.234375 %	50,000.00	50,617.19	50,617.19	
September 27, 2021 November 10, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @100.09375 %	100,000.00	100,093.75	100,093.75	
November 9, 2021 November 10, 2021	Purchase 55,000.00 Par Value of United States Treasury Note/Bond 1.125% 31 Oct 2026 @ 100.21% Paid Accrued Interest of $17.09	55,000.00	55,113.87	55,113.87	
November 12, 2021 November 15, 2021	Purchase 45,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 99.25%	45,000.00	44,662.50	44,662.50	
November 9, 2021 November 15, 2021	Purchase 130,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 99.31%	130,000.00	129,106.80	129,106.80	
September 16, 2021 November 16, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Nov 2036 @101.296875 %	75,000.00	75,972.66	75,972.66	
September 23, 2021 November 16, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000%15 Nov 2036 @103.140625 %	75,000.00	77,355.47	77,355.47	
September 17, 2021 November 16, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000%15 Nov 2036 @103.125 %	75,000.00	77,343.75	77,343.75	
November 15, 2021 November 16, 2021	Purchase 70,000.00 Par Value of United States Treasury Note/Bond 1.125% 31 Oct 2026 @ 99.42% Paid Accrued Interest of $34.81	70,000.00	69,596.42	69,596.42	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
September 21, 2021 November 18, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2051 @103.3125 %	50,000.00	51,656.25	51,656.25	
September 21, 2021 November 18, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2051 @103.3125 %	50,000.00	51,656.25	51,656.25	
September 27, 2021 November 18, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30yr Mpt 2.000%15 Nov 50 @101.125 %	75,000.00	75,843.75	75,843.75	
September 21, 2021 November 18, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2051 @103.3125 %	50,000.00	51,656.25	51,656.25	
November 15, 2021 November 22, 2021	Purchase 25,000.00 Par Value of Virginia Elec & Power Co 2.95% 15 Nov 2051 @ 99.78%	25,000.00	24,945.75	24,945.75	
November 16, 2021 November 22, 2021	Purchase 40,000.00 Par Value of Global Payments Inc 1.5% 15 Nov 2024 @ 99.93%	40,000.00	39,972.00	39,972.00	
November 22, 2021 November 30, 2021	Purchase 80,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 0% NTS 30 Nov 2023 USD 'BK-2023' @ 99.75%	80,000.00	79,797.59	79,797.59	
November 23, 2021 November 30, 2021	Purchase 185,000.00 Par Value of Wi Treasury Sec 1.125% 30 Nov 2026 @ 99.62%	185,000.00	184,299.02	184,299.02	
November 23, 2021 November 30, 2021	Purchase 90,000.00 Par Value of Wi Treasury Sec 1.125% 30 Nov 2026 @ 99.57%	90,000.00	89,609.77	89,609.77	
November 24, 2021 November 30, 2021	Purchase 165,000.00 Par Value of Wi Treasury Sec 1.125% 30 Nov 2026 @ 99.63%	165,000.00	164,381.25	164,381.25	
November 18, 2021 November 30, 2021	Purchase 85,000.00 Par Value of Wi Treasury Sec 1.125% 30 Nov 2026 @ 100.08%	85,000.00	85,071.92	85,071.92	
November 24, 2021 November 30, 2021	Purchase 80,000.00 Par Value of Wi Treasury Sec 1.125% 30 Nov 2026 @ 99.63%	80,000.00	79,700.00	79,700.00	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
November 24, 2021 November 30, 2021	Purchase 170,000.00 Par Value of Wi Treasury Sec 1.125% 30 Nov 2026 @ 99.63%	170,000.00	169,362.50	169,362.50	
November 30, 2021 December 2, 2021	Purchase 25,000.00 Par Value of Becton Dickinson and Co 1.957% 11 Feb 2031 @ 96.21% Paid Accrued Interest of $150.85	25,000.00	24,052.50	24,052.50	
December 6, 2021 December 7, 2021	Purchase 60,000.00 Par Value of United States Treasury Note/Bond .5% 30 Nov 2023 @ 99.79% Paid Accrued Interest of $5.77	60,000.00	59,871.09	59,871.09	
December 7, 2021 December 8, 2021	Purchase 45,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 102.53% Paid Accrued Interest of $57.18	45,000.00	46,138.55	46,138.55	
October 6, 2021 December 13, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.546875 %	50,000.00	51,273.44	51,273.44	
October 14, 2021 December 13, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.59375 %	50,000.00	51,296.88	51,296.88	
October 20, 2021 December 13, 2021	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.1796875 %	25,000.00	25,544.92	25,544.92	
October 6, 2021 December 13, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.546875 %	50,000.00	51,273.44	51,273.44	
October 14, 2021 December 13, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.59375 %	50,000.00	51,296.88	51,296.88	
October 20, 2021 December 13, 2021	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.1796875 %	25,000.00	25,544.92	25,544.92	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
October 6, 2021 December 13, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.546875 %	50,000.00	51,273.44	51,273.44	
October 14, 2021 December 13, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.625 %	75,000.00	76,968.75	76,968.75	
October 14, 2021 December 13, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.59375 %	50,000.00	51,296.88	51,296.88	
October 20, 2021 December 13, 2021	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.1796875 %	25,000.00	25,544.92	25,544.92	
October 13, 2021 December 13, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2051 @99.59375 %	50,000.00	49,796.88	49,796.88	
October 14, 2021 December 13, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2051 @99.890625 %	50,000.00	49,945.31	49,945.31	
October 15, 2021 December 13, 2021	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2051 @99.640625 %	25,000.00	24,910.16	24,910.16	
October 15, 2021 December 16, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000%15 Dec 2036 @102.46875 %	75,000.00	76,851.56	76,851.56	
October 19, 2021 December 16, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Dec 2036 @100.2460937 %	75,000.00	75,184.57	75,184.57	
October 21, 2021 December 20, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500%15 Dec 50 @102.2421875 %	50,000.00	51,121.09	51,121.09	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
October 25, 2021 December 20, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000%15 Dec 2051 @100.515625 %	75,000.00	75,386.72	75,386.72	
October 25, 2021 December 20, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000%15 Dec 2051 @100.515625 %	50,000.00	50,257.81	50,257.81	
December 16, 2021 December 20, 2021	Purchase 25,000.00 Par Value of Bank of America Corp Variable 3.004% 20 Dec 2023 @ 102.18%	25,000.00	25,545.00	25,545.00	
December 27, 2021 December 31, 2021	Purchase 60,000.00 Par Value of WI Treasury Sec 0.625% 31 Dec 2023 @ 99.98%	60,000.00	59,985.14	59,985.14	
December 29, 2021 December 31, 2021	Purchase 95,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 31 Dec 2026 Usd 'Ah-2026' @ 99.88%	95,000.00	94,881.25	94,881.25	
December 29, 2021 December 31, 2021	Purchase 55,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 31 Dec 2026 Usd 'Ah-2026' @ 100.00%	55,000.00	55,000.00	55,000.00	
December 30, 2021 December 31, 2021	Purchase 55,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 31 Dec 2026 Usd 'Ah-2026' @ 100.00%	55,000.00	55,000.00	55,000.00	
January 3, 2022 January 4, 2022	Purchase 100,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 31 Dec 2026 Usd 'Ah-2026' @ 100.00% Paid Accrued Interest of $13.81	100,000.00	100,000.00	100,000.00	
January 3, 2022 January 4, 2022	Purchase 70,000.00 Par Value of United States Treasury Note/Bond 1.25% 31 Dec 2026 @ 100.00% Paid Accrued Interest of $9.67	70,000.00	70,000.00	70,000.00	
January 3, 2022 January 4, 2022	Purchase 340,000.00 Par Value of United States Treasury Note/Bond .75% 31 Dec 2023 @ 99.95% Paid Accrued Interest of $28.18	340,000.00	339,833.98	339,833.98	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
January 4, 2022 January 5, 2022	Purchase 95,000.00 Par Value of United States Treasury Note/Bond .75% 31 Dec 2023 @ 100.00% Paid Accrued Interest of $9.84	95,000.00	95,000.00	95,000.00	
January 5, 2022 January 6, 2022	Purchase 155,000.00 Par Value of United States Treasury Note/Bond .75% 31 Dec 2023 @ 100.00% Paid Accrued Interest of $19.27	155,000.00	155,000.00	155,000.00	
January 5, 2022 January 6, 2022	Purchase 40,000.00 Par Value of United States Treasury Note/Bond .75% 31 Dec 2023 @ 100.00% Paid Accrued Interest of $4.97	40,000.00	40,000.00	40,000.00	
January 5, 2022 January 7, 2022	Purchase 10,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 95.05% Paid Accrued Interest of $27.45	10,000.00	9,504.69	9,504.69	
January 6, 2022 January 7, 2022	Purchase 85,000.00 Par Value of United States Treasury Note/Bond .75% 31 Dec 2023 @ 99.75% Paid Accrued Interest of $12.33	85,000.00	84,787.15	84,787.15	
January 7, 2022 January 10, 2022	Purchase 140,000.00 Par Value of United States Treasury Note/Bond .75% 31 Dec 2023 @ 99.72% Paid Accrued Interest of $29.01	140,000.00	139,614.45	139,614.45	
January 5, 2022 January 12, 2022	Purchase 55,000.00 Par Value of Air Lease Corp 2.2% 15 Jan 2027 @ 98.80%	55,000.00	54,340.00	54,340.00	
January 11, 2022 January 12, 2022	Purchase 80,000.00 Par Value of United States Treasury Note/Bond .75% 31 Dec 2023 @ 99.65% Paid Accrued Interest of $19.89	80,000.00	79,718.97	79,718.97	
October 28, 2021 January 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.1796875 %	75,000.00	76,634.77	76,634.77	
November 3, 2021 January 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.3359375 %	50,000.00	51,167.97	51,167.97	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
October 28, 2021 January 13, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.1796875 %	75,000.00	76,634.77	76,634.77	
November 3, 2021 January 13, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.3359375 %	50,000.00	51,167.97	51,167.97	
October 26, 2021 January 13, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/52 @99.1875 %	25,000.00	24,796.88	24,796.88	
October 28, 2021 January 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.1796875 %	75,000.00	76,634.77	76,634.77	
November 3, 2021 January 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.3359375 %	50,000.00	51,167.97	51,167.97	
January 13, 2022 January 14, 2022	Purchase 32,000.00 Par Value of United States Treasury Note/Bond .75% 31 Dec 2023 @ 99.73% Paid Accrued Interest of $9.28	32,000.00	31,912.65	31,912.65	
November 8, 2021 January 18, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 1/15/36 @102.5703125 %	75,000.00	76,927.73	76,927.73	
November 8, 2021 January 18, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 1/15/36 @102.5703125 %	75,000.00	76,927.73	76,927.73	
November 2, 2021 January 18, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 1/15/37 @100.34375 %	75,000.00	75,257.81	75,257.81	
November 8, 2021 January 18, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 1/15/37 @102.5703125 %	75,000.00	76,927.73	76,927.73	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
November 2, 2021 January 20, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 1/15/51 @102.5898437 %	50,000.00	51,294.92	51,294.92	
November 2, 2021 January 20, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 1/15/51 @102.5898437 %	50,000.00	51,294.92	51,294.92	
November 2, 2021 January 20, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of GNMAII Jumbo Tba 30yr Mpt 2.000% 1/15/51 @101 %	125,000.00	126,250.00	126,250.00	
November 2, 2021 January 20, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 1/15/52 @102.5898437 %	50,000.00	51,294.92	51,294.92	
January 24, 2022 January 31, 2022	Purchase 205,000.00 Par Value of Wi Treasury Sec 1% 31 Jan 2024 @ 99.81%	205,000.00	204,605.06	204,605.06	
January 21, 2022 January 31, 2022	Purchase 70,000.00 Par Value of Wi Treasury Sec 1% 31 Jan 2024 @ 99.66%	70,000.00	69,765.08	69,765.08	
January 20, 2022 January 31, 2022	Purchase 350,000.00 Par Value of Wi Treasury Sec 1% 31 Jan 2024 @ 99.58%	350,000.00	348,515.28	348,515.28	
January 21, 2022 January 31, 2022	Purchase 70,000.00 Par Value of United States Treasury Note/Bond .875% 31 Jan 2024 @ 99.66%	70,000.00	69,761.63	69,761.63	
January 25, 2022 January 31, 2022	Purchase 80,000.00 Par Value of United States Treasury Note/Bond 1.5% 31 Jan 2027 @ 99.75%	80,000.00	79,798.70	79,798.70	
January 21, 2022 January 31, 2022	Purchase 85,000.00 Par Value of United States Treasury Note/Bond 1.5% 31 Jan 2027 @ 99.72%	85,000.00	84,765.77	84,765.77	
January 26, 2022 January 31, 2022	Purchase 75,000.00 Par Value of United States Treasury Note/Bond .875% 31 Jan 2024 @ 99.69%	75,000.00	74,767.09	74,767.09	
January 26, 2022 January 31, 2022	Purchase 65,000.00 Par Value of United States Treasury Note/Bond 1.5% 31 Jan 2027 @ 99.64%	65,000.00	64,763.87	64,763.87	
January 28, 2022 January 31, 2022	Purchase 65,000.00 Par Value of United States Treasury Note/Bond 1.5% 31 Jan 2027 @ 99.37%	65,000.00	64,591.21	64,591.21	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
January 28, 2022 January 31, 2022	Purchase 120,000.00 Par Value of United States Treasury Note/Bond 1.5% 31 Jan 2027 @ 99.45%	120,000.00	119,339.06	119,339.06	
January 28, 2022 January 31, 2022	Purchase 35,000.00 Par Value of United States Treasury Note/Bond 1.5% 31 Jan 2027 @ 99.43%	35,000.00	34,801.76	34,801.76	
January 31, 2022 February 1, 2022	Purchase 24,000.00 Par Value of United States Treasury Note/Bond 1.5% 31 Jan 2027 @ 99.63% Paid Accrued Interest of $0.99	24,000.00	23,910.00	23,910.00	
February 1, 2022 February 3, 2022	Purchase 10,000.00 Par Value of Shell International Finance BV 3% 26 Nov 2051 @ 94.83% Paid Accrued Interest of $55.83	10,000.00	9,482.50	9,482.50	
February 2, 2022 February 3, 2022	Purchase 155,000.00 Par Value of United States Treasury Note/Bond 1.5% 31 Jan 2027 @ 99.55% Paid Accrued Interest of $19.27	155,000.00	154,303.71	154,303.71	
February 2, 2022 February 3, 2022	Purchase 185,000.00 Par Value of United States Treasury Note/Bond .875% 31 Jan 2024 @ 99.45% Paid Accrued Interest of $13.42	185,000.00	183,973.83	183,973.83	
February 1, 2022 February 4, 2022	Purchase 45,000.00 Par Value of Bank of America Corp Variable 2.972% 04 Feb 2033 @ 100.00%	45,000.00	45,000.00	45,000.00	
February 3, 2022 February 4, 2022	Purchase 80,000.00 Par Value of United States Treasury Note/Bond .875% 31 Jan 2024 @ 99.37% Paid Accrued Interest of $7.73	80,000.00	79,495.98	79,495.98	
February 7, 2022 February 9, 2022	Purchase 45,000.00 Par Value of United States Treasury Note/Bond .875% 31 Jan 2024 @ 99.16% Paid Accrued Interest of $9.79	45,000.00	44,623.83	44,623.83	
February 8, 2022 February 9, 2022	Purchase 30,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 95.06% Paid Accrued Interest of $142.54	30,000.00	28,518.75	28,518.75	
February 10, 2022 February 11, 2022	Purchase 2,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 94.30% Paid Accrued Interest of $9.72	2,000.00	1,885.94	1,885.94	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
December 3, 2021 February 14, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.8828125 %	25,000.00	25,470.70	25,470.70	
December 10, 2021 February 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.8203125 %	75,000.00	76,365.23	76,365.23	
December 10, 2021 February 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.8828125 %	50,000.00	50,941.41	50,941.41	
December 14, 2021 February 14, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.8710937 %	25,000.00	25,467.77	25,467.77	
December 15, 2021 February 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 2/15/48 @103.4648437 %	50,000.00	51,732.42	51,732.42	
December 3, 2021 February 14, 2022	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.8828125 %	25,000.00	25,470.70	25,470.70	
December 10, 2021 February 14, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.8828125 %	50,000.00	50,941.41	50,941.41	
December 10, 2021 February 14, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.8203125 %	75,000.00	76,365.23	76,365.23	
December 14, 2021 February 14, 2022	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.8710937 %	25,000.00	25,467.77	25,467.77	
December 15, 2021 February 14, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 2/15/48 @103.4648437 %	50,000.00	51,732.42	51,732.42	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
February 9, 2022 February 14, 2022	Purchase 10,000.00 Par Value of Union Pacific Corp 3.5% 14 Feb 2053 @ 99.77%	10,000.00	9,977.40	9,977.40	
December 10, 2021 February 14, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/52 @99.484375 %	25,000.00	24,871.09	24,871.09	
December 17, 2021 February 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/52 @99.7890625 %	75,000.00	74,841.80	74,841.80	
December 15, 2021 February 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 2/15/48 @103.4648437 %	50,000.00	51,732.42	51,732.42	
December 3, 2021 February 14, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @101.8828125 %	25,000.00	25,470.70	25,470.70	
December 10, 2021 February 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @101.8203125 %	75,000.00	76,365.23	76,365.23	
December 10, 2021 February 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @101.8828125 %	50,000.00	50,941.41	50,941.41	
December 14, 2021 February 14, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @101.8710937 %	25,000.00	25,467.77	25,467.77	
February 3, 2022 February 15, 2022	Purchase 135,000.00 Par Value of WI Treasury Sec 1.75% 15 Feb 2032 @ 100.39%	135,000.00	135,528.23	135,528.23	
February 3, 2022 February 15, 2022	Purchase 45,000.00 Par Value of WI Treasury Sec 1.75% 15 Feb 2032 @ 100.43%	45,000.00	45,194.55	45,194.55	
December 7, 2021 February 17, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 2/15/36 @101.9921875 %	50,000.00	50,996.09	50,996.09	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
December 28, 2021 February 17, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 2/15/36 @102.3320312 %	25,000.00	25,583.01	25,583.01	
December 7, 2021 February 17, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 2/15/36 @101.9921875 %	50,000.00	50,996.09	50,996.09	
December 28, 2021 February 17, 2022	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 2/15/36 @102.3320312 %	25,000.00	25,583.01	25,583.01	
December 7, 2021 February 17, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 2/15/37 @101.9921875 %	50,000.00	50,996.09	50,996.09	
December 28, 2021 February 17, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 2/15/37 @102.3320312 %	25,000.00	25,583.01	25,583.01	
December 21, 2021 February 17, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 2/15/37 @100.1796875 %	75,000.00	75,134.77	75,134.77	
February 16, 2022 February 18, 2022	Purchase 30,000.00 Par Value of United States Treasury Note/Bond .875% 31 Jan 2024 @ 98.78% Paid Accrued Interest of $13.05	30,000.00	29,634.38	29,634.38	
December 15, 2021 February 22, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000% 2/15/52 @100.84375 %	75,000.00	75,632.81	75,632.81	
February 23, 2022 February 28, 2022	Purchase 45,000.00 Par Value of US Treasury Notes 1.375% 29 Feb 2024 @ 99.85%	45,000.00	44,931.45	44,931.45	
February 24, 2022 February 28, 2022	Purchase 350,000.00 Par Value of US Treasury 1.75% 28 Feb 2027 @ 100.21%	350,000.00	350,751.95	350,751.95	
February 15, 2022 March 2, 2022	Purchase 35,000.00 Par Value of Bristol-Myers Squibb Co 2.95% 15 Mar 2032 @ 99.64%	35,000.00	34,872.95	34,872.95	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
February 28, 2022 March 2, 2022	Purchase 60,000.00 Par Value of Constellation Brands Inc 3.2% 15 Feb 2023 @ 101.18% Paid Accrued Interest of $90.67	60,000.00	60,706.20	60,706.20	
January 20, 2022 March 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.34375 %	50,000.00	49,671.88	49,671.88	
January 21, 2022 March 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @101.8554687 %	50,000.00	50,927.73	50,927.73	
January 21, 2022 March 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.5625 %	125,000.00	124,453.13	124,453.13	
March 11, 2022 March 14, 2022	Purchase 195,000.00 Par Value of United States Treasury Note/Bond 1.875% 28 Feb 2027 @ 99.61% Paid Accrued Interest of $139.10	195,000.00	194,245.90	194,245.90	
January 12, 2022 March 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @97.71484375 %	50,000.00	48,857.42	48,857.42	
January 27, 2022 March 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @96.97265625 %	50,000.00	48,486.33	48,486.33	
January 20, 2022 March 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.34375 %	50,000.00	49,671.88	49,671.88	
January 21, 2022 March 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.5625 %	125,000.00	124,453.13	124,453.13	
January 21, 2022 March 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @101.85546875 %	50,000.00	50,927.73	50,927.73	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
January 20, 2022 March 14, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.34375 %	50,000.00	49,671.88	49,671.88	
January 21, 2022 March 14, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @101.8554687 %	50,000.00	50,927.73	50,927.73	
January 21, 2022 March 14, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.5625 %	125,000.00	124,453.13	124,453.13	
March 7, 2022 March 15, 2022	Purchase 35,000.00 Par Value of Berkshire Hathaway Finance Corp 3.85% 15 Mar 2052 @ 99.65%	35,000.00	34,876.45	34,876.45	
March 14, 2022 March 15, 2022	Purchase 65,000.00 Par Value of United States Treasury Note/Bond 1.875% 28 Feb 2027 @ 99.26% Paid Accrued Interest of $49.68	65,000.00	64,517.58	64,517.58	
March 2, 2022 March 16, 2022	Purchase 25,000.00 Par Value of Cboe Global Markets Inc 3% 16 Mar 2032 @ 99.55%	25,000.00	24,886.50	24,886.50	
March 15, 2022 March 16, 2022	Purchase 170,000.00 Par Value of United States Treasury Note/Bond 1.875% 28 Feb 2027 @ 99.13% Paid Accrued Interest of $138.59	170,000.00	168,512.50	168,512.50	
February 1, 2022 March 17, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of Umbs Tba 15yr Mpt 2.000% 3/15/36 @100.1835937 %	75,000.00	75,137.70	75,137.70	
March 15, 2022 March 17, 2022	Purchase 14,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 95.10% Paid Accrued Interest of $26.10	14,000.00	13,314.46	13,314.46	
January 28, 2022 March 17, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 3/15/37 @98 %	75,000.00	73,500.00	73,500.00	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
February 1, 2022 March 17, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of Umbs Tba 15yr Mpt 2.000% 3/15/36 @100.18359375 %	75,000.00	75,137.70	75,137.70	
February 1, 2022 March 17, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of Umbs Tba 15yr Mpt 2.000% 3/15/36 @100.1835937 %	75,000.00	75,137.70	75,137.70	
March 18, 2022 March 21, 2022	Purchase 48,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 91.38% Paid Accrued Interest of $334.14	48,000.00	43,860.00	43,860.00	
February 4, 2022 March 21, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000% 3/15/52 @97.14453125 %	75,000.00	72,858.40	72,858.40	
March 21, 2022 March 22, 2022	Purchase 265,000.00 Par Value of United States Treasury Note/Bond 1.875% 28 Feb 2027 @ 98.29% Paid Accrued Interest of $297.04	265,000.00	260,455.66	260,455.66	
March 29, 2022 March 30, 2022	Purchase 264,000.00 Par Value of United States Treasury Note/Bond 1.75% 15 Mar 2025 @ 97.82% Paid Accrued Interest of $188.32	264,000.00	258,237.09	258,237.09	
March 29, 2022 March 30, 2022	Purchase 58,000.00 Par Value of United States Treasury Note/Bond 1.75% 15 Mar 2025 @ 97.70% Paid Accrued Interest of $41.37	58,000.00	56,665.36	56,665.36	
March 28, 2022 March 31, 2022	Purchase 185,000.00 Par Value of Wi Treasury Sec 2.125% 31 Mar 2024 @ 99.81%	185,000.00	184,640.62	184,640.62	
March 29, 2022 March 31, 2022	Purchase 25,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 95.30% Paid Accrued Interest of $56.98	25,000.00	23,825.20	23,825.20	
March 29, 2022 March 31, 2022	Purchase 145,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 Mar 2027 @ 99.99%	145,000.00	144,988.67	144,988.67	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 31, 2022 April 1, 2022	Purchase 28,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 Feb 2042 @ 96.47% Paid Accrued Interest of $82.67	28,000.00	27,011.25	27,011.25	
April 1, 2022 April 5, 2022	Purchase 10,000.00 Par Value of HCA Inc 4.625% 15 Mar 2052 @ 102.26% Paid Accrued Interest of $33.40	10,000.00	10,226.10	10,226.10	
April 4, 2022 April 5, 2022	Purchase 40,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 Feb 2042 @ 95.87% Paid Accrued Interest of $128.59	40,000.00	38,346.88	38,346.88	
February 22, 2022 April 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.65234375 %	50,000.00	48,826.17	48,826.17	
February 24, 2022 April 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.421875 %	75,000.00	73,066.41	73,066.41	
March 1, 2022 April 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @99.203125 %	50,000.00	49,601.56	49,601.56	
March 1, 2022 April 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @101.3125 %	50,000.00	50,656.25	50,656.25	
March 22, 2022 April 13, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.48828125 %	25,000.00	23,872.07	23,872.07	
March 31, 2022 April 13, 2022	Purchase 75,000.00 Par Value 73,998.19 Current Face of Fannie Mae Pool FN BQ7006 2% 01 Jan 2052 @92.828125 % Paid Accrued Interest of $49.33	73,998.19	68,691.13	68,691.13	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 31, 2022 April 13, 2022	Reversal of Purchase 75,000.00 Par Value 73,998.19 Current Face of Fannie Mae Pool FN BQ7006 2% 01 Jan 2052 @92.828125 % Paid Accrued Interest of $49.33	73,998.19	68,691.13	68,691.13	
February 22, 2022 April 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.65234375 %	50,000.00	48,826.17	48,826.17	
February 24, 2022 April 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.421875 %	75,000.00	73,066.41	73,066.41	
March 1, 2022 April 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @99.203125 %	50,000.00	49,601.56	49,601.56	
March 22, 2022 April 13, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.48828125 %	25,000.00	23,872.07	23,872.07	
February 24, 2022 April 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @94.78125 %	50,000.00	47,390.63	47,390.63	
March 1, 2022 April 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @96.25390625 %	50,000.00	48,126.95	48,126.95	
March 1, 2022 April 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @101.3125 %	50,000.00	50,656.25	50,656.25	
February 22, 2022 April 13, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.65234375 %	50,000.00	48,826.17	48,826.17	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
February 24, 2022 April 13, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.421875 %	75,000.00	73,066.41	73,066.41	
March 1, 2022 April 13, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @99.203125 %	50,000.00	49,601.56	49,601.56	
March 1, 2022 April 13, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @101.3125 %	50,000.00	50,656.25	50,656.25	
March 22, 2022 April 13, 2022	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.48828125 %	25,000.00	23,872.07	23,872.07	
March 31, 2022 April 13, 2022	Purchase 75,000.00 Par Value 73,501.01 Current Face of Fannie Mae Pool FN BQ7006 2% 01 Jan 2052 @92.828125 % Paid Accrued Interest of $49.00	73,501.01	68,229.61	68,229.61	
March 2, 2022 April 18, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 4/15/35 @99.08984375 %	75,000.00	74,317.38	74,317.38	
April 12, 2022 April 18, 2022	Purchase 45,000.00 Par Value of Wi Treasury Sec 2.625% 15 Apr 2025 @ 100.12% Paid Accrued Interest of $9.68	45,000.00	45,051.85	45,051.85	
April 13, 2022 April 18, 2022	Purchase 45,000.00 Par Value of United States Treasury Note/Bond 2.625% 15 Apr 2025 @ 100.23% Paid Accrued Interest of $9.68	45,000.00	45,101.73	45,101.73	
March 2, 2022 April 18, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 4/15/35 @99.08984375 %	75,000.00	74,317.38	74,317.38	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 2, 2022 April 18, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 4/15/35 @99.08984375 %	75,000.00	74,317.38	74,317.38	
February 25, 2022 April 18, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of Umbs Tba 15yr Mpt 1.500% 4/15/36 @96.484375 %	75,000.00	72,363.28	72,363.28	
April 18, 2022 April 19, 2022	Purchase 50,000.00 Par Value of United States Treasury Note/Bond 2.625% 15 Apr 2025 @ 99.88% Paid Accrued Interest of $14.34	50,000.00	49,942.31	49,942.31	
April 19, 2022 April 20, 2022	Purchase 193,000.00 Par Value of United States Treasury Note/Bond 2.625% 15 Apr 2025 @ 99.61% Paid Accrued Interest of $69.21	193,000.00	192,246.09	192,246.09	
April 19, 2022 April 20, 2022	Purchase 30,000.00 Par Value of United States Treasury Note/Bond 2.625% 15 Apr 2025 @ 99.46% Paid Accrued Interest of $10.76	30,000.00	29,837.09	29,837.09	
March 3, 2022 April 21, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000% 4/15/52 @97.21875 %	75,000.00	72,914.06	72,914.06	
April 21, 2022 April 22, 2022	Purchase 15,000.00 Par Value of United States Treasury Note/Bond 2.625% 15 Apr 2025 @ 99.30% Paid Accrued Interest of $7.53	15,000.00	14,895.08	14,895.08	
April 21, 2022 April 25, 2022	Purchase 45,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 Mar 2027 @ 97.85% Paid Accrued Interest of $76.84	45,000.00	44,033.20	44,033.20	
April 21, 2022 April 27, 2022	Purchase 20,000.00 Par Value of Bank Of America Corp 4.571% 27 Apr 2033 @ 100.00%	20,000.00	20,000.00	20,000.00	
April 22, 2022 May 2, 2022	Purchase 85,000.00 Par Value of Wi Treasury Sec 2.625% 30 Apr 2024 @ 99.75% Paid Accrued Interest of $12.13	85,000.00	84,786.80	84,786.80	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
April 22, 2022 May 2, 2022	Purchase 85,000.00 Par Value of Wi Treasury Sec 2.625% 30 Apr 2024 @ 99.51% Paid Accrued Interest of $11.55	85,000.00	84,581.97	84,581.97	
April 28, 2022 May 2, 2022	Purchase 45,000.00 Par Value of United States Treasury Note/Bond 2.5% 30 Apr 2024 @ 99.74% Paid Accrued Interest of $6.11	45,000.00	44,882.23	44,882.23	
April 28, 2022 May 2, 2022	Purchase 45,000.00 Par Value of United States Treasury Note/Bond 2.5% 30 Apr 2024 @ 99.76% Paid Accrued Interest of $6.11	45,000.00	44,890.76	44,890.76	
April 28, 2022 May 2, 2022	Purchase 70,000.00 Par Value of United States Treasury Note/Bond 2.5% 30 Apr 2024 @ 99.73% Paid Accrued Interest of $9.51	70,000.00	69,811.45	69,811.45	
April 22, 2022 May 2, 2022	Reversal of Purchase 85,000.00 Par Value of Wi Treasury Sec 2.625% 30 Apr 2024 @ 99.75% Paid Accrued Interest of $12.13	85,000.00	84,786.80	84,786.80	
March 16, 2022 May 12, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @96.0546875 %	50,000.00	48,027.34	48,027.34	
March 17, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.69140625 %	75,000.00	70,268.55	70,268.55	
March 23, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.671875 %	75,000.00	71,753.91	71,753.91	
March 28, 2022 May 12, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @91.51171875 %	25,000.00	22,877.93	22,877.93	
March 29, 2022 May 12, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @97.23828125 %	50,000.00	48,619.14	48,619.14	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 31, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.2265625 %	75,000.00	71,419.92	71,419.92	
April 19, 2022 May 12, 2022	Purchase 125,000.00 Par Value 122,311.97 Current Face of Fannie Mae Pool FN BU7089 2% 01 Dec 2051 @88.4921875 % Paid Accrued Interest of $74.75	122,311.97	108,236.54	108,236.54	
April 19, 2022 May 12, 2022	Purchase 125,000.00 Par Value 121,270.95 Current Face of Fannie Mae Pool FN BU7089 2% 01 Dec 2051 @88.4921875 % Paid Accrued Interest of $74.11	121,270.95	107,315.32	107,315.32	
April 19, 2022 May 12, 2022	Reversal of Purchase 125,000.00 Par Value 122,311.97 Current Face of Fannie Mae Pool FN BU7089 2% 01 Dec 2051 @88.4921875 % Paid Accrued Interest of $74.75	122,311.97	108,236.54	108,236.54	
March 16, 2022 May 12, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @96.0546875 %	50,000.00	48,027.34	48,027.34	
March 23, 2022 May 12, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.671875 %	75,000.00	71,753.91	71,753.91	
March 31, 2022 May 12, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.2265625 %	75,000.00	71,419.92	71,419.92	
March 16, 2022 May 12, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @96.0546875 %	50,000.00	48,027.34	48,027.34	
March 23, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.671875 %	75,000.00	71,753.91	71,753.91	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 31, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.2265625 %	75,000.00	71,419.92	71,419.92	
March 29, 2022 May 12, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @97.23828125 %	50,000.00	48,619.14	48,619.14	
March 29, 2022 May 12, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @97.23828125 %	50,000.00	48,619.14	48,619.14	
March 17, 2022 May 12, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.69140625 %	75,000.00	70,268.55	70,268.55	
March 28, 2022 May 12, 2022	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @91.51171875 %	25,000.00	22,877.93	22,877.93	
March 17, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.69140625 %	75,000.00	70,268.55	70,268.55	
March 28, 2022 May 12, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @91.51171875 %	25,000.00	22,877.93	22,877.93	
May 12, 2022 May 16, 2022	Purchase 45,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 97.93% Paid Accrued Interest of $3.52	45,000.00	44,067.25	44,067.25	
May 13, 2022 May 16, 2022	Purchase 30,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 96.53% Paid Accrued Interest of $2.34	30,000.00	28,959.38	28,959.38	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
April 1, 2022 May 17, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15yr MPT 2.000% 5/15/35 @96.45703125 %	75,000.00	72,342.77	72,342.77	
April 1, 2022 May 17, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15yr MPT 2.000% 5/15/35 @96.45703125 %	75,000.00	72,342.77	72,342.77	
May 16, 2022 May 17, 2022	Purchase 55,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 96.25% Paid Accrued Interest of $8.59	55,000.00	52,937.50	52,937.50	
April 1, 2022 May 17, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15yr MPT 2.000% 5/15/35 @96.45703125 %	75,000.00	72,342.77	72,342.77	
May 17, 2022 May 20, 2022	Purchase 20,000.00 Par Value of UnitedHealth Group Inc 4.75% 15 May 2052 @ 99.10%	20,000.00	19,820.00	19,820.00	
May 19, 2022 May 23, 2022	Purchase 10,000.00 Par Value of JPMorgan Chase & Co Variable 2.545% 08 Nov 2032 @ 84.71% Paid Accrued Interest of $10.60	10,000.00	8,471.10	8,471.10	
May 24, 2022 May 25, 2022	Purchase 50,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 82.70% Paid Accrued Interest of $27.17	50,000.00	41,348.37	41,348.37	
May 24, 2022 May 31, 2022	Purchase 40,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 31 May 2024 USD 'BC-2024 @ 99.77%	40,000.00	39,907.06	39,907.06	
May 25, 2022 May 31, 2022	Purchase 35,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 May 2024 @ 100.01%	35,000.00	35,004.10	35,004.10	
April 21, 2022 June 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @87.44921875 %	50,000.00	43,724.61	43,724.61	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
April 22, 2022 June 13, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @87.37890625 %	25,000.00	21,844.73	21,844.73	
May 4, 2022 June 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 6/15/52 @98.609375 %	50,000.00	49,304.69	49,304.69	
April 21, 2022 June 13, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @87.44921875 %	50,000.00	43,724.61	43,724.61	
April 22, 2022 June 13, 2022	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @87.37890625 %	25,000.00	21,844.73	21,844.73	
April 21, 2022 June 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @87.44921875 %	50,000.00	43,724.61	43,724.61	
April 22, 2022 June 13, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @87.37890625 %	25,000.00	21,844.73	21,844.73	
May 2, 2022 June 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @90.41796875 %	75,000.00	67,813.48	67,813.48	
May 3, 2022 June 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @90.73046875 %	75,000.00	68,047.85	68,047.85	
May 4, 2022 June 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @90.171875 %	50,000.00	45,085.94	45,085.94	
May 3, 2022 June 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 6/15/48 @93.78125 %	50,000.00	46,890.63	46,890.63	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 3, 2022 June 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 6/15/48 @93.78125 %	100,000.00	93,781.25	93,781.25	
May 4, 2022 June 13, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 6/15/52 @98.609375 %	50,000.00	49,304.69	49,304.69	
May 4, 2022 June 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 6/15/52 @98.609375 %	50,000.00	49,304.69	49,304.69	
June 7, 2022 June 15, 2022	Purchase 155,000.00 Par Value of United States Of Amer Treas Notes 2.875% Nts 15 Jun 2025 Usd 'Ap-2025' @ 99.87%	155,000.00	154,801.04	154,801.04	
June 8, 2022 June 15, 2022	Purchase 310,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 Jun 2025 @ 99.88%	310,000.00	309,612.50	309,612.50	
June 9, 2022 June 15, 2022	Purchase 155,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 Jun 2025 @ 99.88%	155,000.00	154,806.25	154,806.25	
May 6, 2022 June 22, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 6/15/52 @91.71484375 %	150,000.00	137,572.27	137,572.27	
June 27, 2022 June 30, 2022	Purchase 75,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 30 Jun 2027 USD 'AA-2027' @ 100.10%	75,000.00	75,076.43	75,076.43	
June 23, 2022 June 30, 2022	Purchase 480,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 30 Jun 2027 USD 'AA-2027' @ 100.74%	480,000.00	483,532.89	483,532.89	
June 28, 2022 June 30, 2022	Purchase 85,000.00 Par Value of United States Treasury Note/Bond 3.25% 30 Jun 2027 @ 100.00%	85,000.00	85,000.00	85,000.00	
Total Purchases			**$24,558,838.09**	**$24,558,838.09**	**$0.00**

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales					
July 2, 2021 July 6, 2021	Sale 50,000.00 Par Value of United States Treasury Note/Bond .75% 30 Apr 2026 @ 99.57% Received Accrued Interest of $68.27	50,000.00	49,782.54	49,779.91	2.63
July 7, 2021 July 8, 2021	Sale 70,000.00 Par Value of United States Treasury Note/Bond 1.625% 15 May 2031 @ 102.70% Received Accrued Interest of $166.92	70,000.00	71,892.19	70,052.77	1,839.42
June 16, 2021 July 14, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3222656 %	25,000.00	25,830.57	25,816.42	14.15
June 16, 2021 July 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3222656 %	50,000.00	51,661.13	51,632.84	28.29
June 16, 2021 July 14, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3222656 %	50,000.00	51,661.13	51,632.84	-28.29
June 16, 2021 July 14, 2021	Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3222656 %	25,000.00	25,830.57	25,816.42	-14.15
June 16, 2021 July 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3222656 %	50,000.00	51,661.13	51,662.95	-1.82
June 16, 2021 July 14, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3222656 %	25,000.00	25,830.57	25,858.40	-27.83
July 13, 2021 July 14, 2021	Sale 240,000.00 Par Value of United States Treasury Note/Bond 1.625% 15 May 2031 @ 102.56% Received Accrued Interest of $635.87	240,000.00	246,150.00	240,180.91	5,969.09
July 13, 2021 July 14, 2021	Sale 250,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2051 @ 97.84% Received Accrued Interest of $1,929.39	250,000.00	244,589.84	228,742.77	15,847.07

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
July 13, 2021 July 14, 2021	Sale 555,000.00 Par Value of United States Treasury Note/Bond .75% 30 Apr 2026 @ 99.80% Received Accrued Interest of $848.34	555,000.00	553,894.34	552,556.98	1,337.36
July 14, 2021 July 15, 2021	Sale 15,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2051 @ 97.15% Received Accrued Interest of $116.54	15,000.00	14,571.80	13,724.57	847.23
July 19, 2021 July 20, 2021	Sale 15,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2051 @ 100.96% Received Accrued Interest of $120.42	15,000.00	15,144.14	13,724.56	1,419.58
July 19, 2021 July 20, 2021	Sale 43,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2051 @ 101.02% Received Accrued Interest of $345.22	43,000.00	43,440.08	39,343.75	4,096.33
June 23, 2021 July 21, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.2441406 %	25,000.00	25,811.04	25,827.47	-16.43
June 28, 2021 July 21, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.3222656 %	50,000.00	51,661.13	51,654.95	6.18
June 23, 2021 July 21, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.2441406 %	25,000.00	25,811.04	25,808.59	2.45
June 28, 2021 July 21, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.3222656 %	50,000.00	51,661.13	51,664.06	-2.93
June 23, 2021 July 21, 2021	Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.2441406 %	25,000.00	25,811.04	25,827.47	16.43
June 28, 2021 July 21, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/51 @103.3222656 %	50,000.00	51,661.13	51,654.95	-6.18

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 23, 2021 July 21, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.000% 7/15/50 @101.6035156 %	75,000.00	76,202.64	76,020.99	181.65
July 28, 2021 July 29, 2021	Sale 55,000.00 Par Value of United States Treas Nts 0.125% 31 May 2023 @ 99.91% Received Accrued Interest of $11.08	55,000.00	54,950.59	54,964.72	-14.13
July 30, 2021 August 2, 2021	Sale 65,000.00 Par Value of United States Treasury Note/Bond .75% 31 May 2026 @ 100.31% Received Accrued Interest of $83.91	65,000.00	65,199.21	64,748.88	450.33
July 13, 2021 August 12, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.5292968 %	50,000.00	51,764.65	51,601.35	163.30
July 16, 2021 August 12, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.6191406 %	25,000.00	25,904.79	25,800.68	104.11
July 13, 2021 August 12, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.5292968 %	50,000.00	51,764.65	51,562.50	202.15
July 16, 2021 August 12, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.6191406 %	25,000.00	25,904.79	25,781.25	123.54
July 13, 2021 August 12, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.5292968 %	50,000.00	51,764.65	51,601.35	-163.30
July 16, 2021 August 12, 2021	Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.6191406 %	25,000.00	25,904.79	25,800.68	-104.11
August 12, 2021 August 13, 2021	Sale 125,000.00 Par Value of United States Treasury Note/Bond 1.625% 15 May 2031 @ 102.53% Received Accrued Interest of $496.77	125,000.00	128,164.06	127,611.41	552.65

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
July 28, 2021 August 17, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 8/15/36 @103.6523437 %	75,000.00	77,739.26	76,945.31	793.95
August 16, 2021 August 17, 2021	Sale 40,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 May 2051 @ 110.40% Received Accrued Interest of $242.66	40,000.00	44,158.34	41,554.29	2,604.05
August 16, 2021 August 17, 2021	Sale 40,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 May 2051 @ 110.51% Received Accrued Interest of $242.66	40,000.00	44,204.15	41,554.29	2,649.86
August 16, 2021 August 17, 2021	Sale 80,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 May 2051 @ 111.23% Received Accrued Interest of $485.33	80,000.00	88,987.14	83,108.57	5,878.57
August 17, 2021 August 18, 2021	Sale 390,000.00 Par Value of United States Treasury Note/Bond .75% 31 May 2026 @ 100.02% Received Accrued Interest of $631.35	390,000.00	390,073.12	388,493.28	1,579.84
August 17, 2021 August 18, 2021	Sale 250,000.00 Par Value of United States Treasury Note/Bond .75% 31 May 2026 @ 100.00% Received Accrued Interest of $404.71	250,000.00	250,008.93	249,034.15	974.78
July 26, 2021 August 19, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.6699218 %	50,000.00	51,834.96	51,600.00	234.96
July 27, 2021 August 19, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.7167968 %	25,000.00	25,929.20	25,800.00	129.20
July 21, 2021 August 19, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.000% 8/15/51 @102.0175781 %	75,000.00	76,513.18	76,066.41	446.77
July 26, 2021 August 19, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.6699218 %	50,000.00	51,834.96	51,557.30	277.66

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
July 27, 2021 August 19, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.7167968 %	25,000.00	25,929.20	25,778.64	150.56
July 26, 2021 August 19, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.6699218 %	50,000.00	51,834.96	51,600.00	-234.96
July 27, 2021 August 19, 2021	Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @103.7167968 %	25,000.00	25,929.20	25,800.00	-129.20
August 19, 2021 August 20, 2021	Sale 40,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2041 @ 101.64% Received Accrued Interest of $10.19	40,000.00	40,656.25	39,261.64	1,394.61
August 19, 2021 August 20, 2021	Sale 55,000.00 Par Value of United States Treas Nts 0.125% 31 May 2023 @ 99.89% Received Accrued Interest of $15.22	55,000.00	54,939.28	54,964.72	-25.44
August 19, 2021 August 20, 2021	Sale 80,000.00 Par Value of United States Treasury Note/Bond .125% 30 Jun 2023 @ 99.87% Received Accrued Interest of $13.86	80,000.00	79,896.44	79,808.25	88.19
August 23, 2021 August 24, 2021	Sale 105,000.00 Par Value of United States Treas Nts 0.125% 31 May 2023 @ 99.86% Received Accrued Interest of $30.48	105,000.00	104,847.77	104,932.65	-84.88
August 24, 2021 August 25, 2021	Sale 105,000.00 Par Value of United States Treas Nts 0.125% 31 May 2023 @ 99.85% Received Accrued Interest of $30.84	105,000.00	104,840.99	104,932.66	-91.67
August 25, 2021 August 26, 2021	Sale 140,000.00 Par Value of United States Treasury Note/Bond .875% 30 Jun 2026 @ 100.28% Received Accrued Interest of $189.74	140,000.00	140,392.55	139,937.13	455.42
August 26, 2021 August 27, 2021	Sale 55,000.00 Par Value of United States Treasury Note/Bond .875% 30 Jun 2026 @ 100.20% Received Accrued Interest of $75.85	55,000.00	55,107.27	54,975.30	131.97

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
September 8, 2021 September 10, 2021	Sale 15,000.00 Par Value of Verizon Communications Inc 2.1% 22 Mar 2028 @ 102.39% Received Accrued Interest of $147.00	15,000.00	15,358.80	14,993.25	365.55
August 19, 2021 September 14, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.8242187 %	75,000.00	77,868.16	77,617.24	250.92
August 20, 2021 September 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.7109375 %	50,000.00	51,855.47	51,744.83	110.64
August 19, 2021 September 14, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.8242187 %	75,000.00	77,868.16	77,617.24	-250.92
August 20, 2021 September 14, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.7109375 %	50,000.00	51,855.47	51,744.83	-110.64
August 18, 2021 September 14, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @101.1855468 %	125,000.00	126,481.93	126,702.15	-220.22
August 20, 2021 September 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.7109375 %	50,000.00	51,855.47	51,744.82	110.65
August 19, 2021 September 14, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.8242187 %	75,000.00	77,868.16	77,617.24	250.92
July 28, 2021 September 16, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2% 15 Sep 2035 @103.3300781 %	75,000.00	77,497.56	77,636.72	-139.16
August 20, 2021 September 21, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.546875 %	75,000.00	77,660.16	77,629.50	30.66

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
August 27, 2021 September 21, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30Yr MPT 2.000% 9/15/50 @101.7871093 %	75,000.00	76,340.33	76,382.81	-42.48
August 20, 2021 September 21, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.546875 %	75,000.00	77,660.16	77,613.29	46.87
August 20, 2021 September 21, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/51 @103.546875 %	75,000.00	77,660.16	77,629.50	-30.66
September 23, 2021 September 24, 2021	Sale 65,000.00 Par Value of United States Treasury Note/Bond .875% 30 Jun 2026 @ 99.89% Received Accrued Interest of $132.91	65,000.00	64,930.24	64,970.81	-40.57
September 23, 2021 September 24, 2021	Sale 65,000.00 Par Value of United States Treasury Note/Bond .875% 30 Jun 2026 @ 99.87% Received Accrued Interest of $132.91	65,000.00	64,915.12	64,970.81	-55.69
September 24, 2021 September 27, 2021	Sale 95,000.00 Par Value of United States Treasury Note/Bond .875% 30 Jun 2026 @ 99.71% Received Accrued Interest of $201.04	95,000.00	94,726.29	94,957.33	-231.04
September 27, 2021 September 28, 2021	Sale 50,000.00 Par Value of United States Treasury Note/Bond .125% 31 Jul 2023 @ 99.76% Received Accrued Interest of $10.02	50,000.00	49,880.77	49,909.28	-28.51
September 27, 2021 September 28, 2021	Sale 25,000.00 Par Value of United States Treasury Note/Bond .125% 31 Jul 2023 @ 99.76% Received Accrued Interest of $5.01	25,000.00	24,940.39	24,954.64	-14.25
September 27, 2021 September 28, 2021	Sale 25,000.00 Par Value of United States Treasury Note/Bond .125% 31 Jul 2023 @ 99.76% Received Accrued Interest of $5.01	25,000.00	24,940.39	24,954.64	-14.25
September 28, 2021 September 29, 2021	Sale 30,000.00 Par Value of United States Treasury Note/Bond .125% 31 Jul 2023 @ 99.75% Received Accrued Interest of $6.11	30,000.00	29,924.83	29,945.57	-20.74

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
September 28, 2021 September 29, 2021	Sale 125,000.00 Par Value of United States Treasury Note/Bond .875% 30 Jun 2026 @ 99.55% Received Accrued Interest of $270.47	125,000.00	124,438.46	124,943.87	-505.41
September 28, 2021 September 29, 2021	Sale 75,000.00 Par Value of United States Treasury Note/Bond .875% 30 Jun 2026 @ 99.52% Received Accrued Interest of $162.28	75,000.00	74,640.73	74,966.32	-325.59
September 28, 2021 September 29, 2021	Sale 225,000.00 Par Value of United States Treasury Note/Bond .875% 30 Jun 2026 @ 99.51% Received Accrued Interest of $486.84	225,000.00	223,905.42	224,898.96	-993.54
September 30, 2021 October 1, 2021	Sale 155,000.00 Par Value of United States Treasury Note/Bond .75% 31 Aug 2026 @ 98.95% Received Accrued Interest of $99.55	155,000.00	153,365.71	154,450.58	-1,084.87
October 1, 2021 October 4, 2021	Sale 75,000.00 Par Value of United States Treasury Note/Bond .75% 31 Aug 2026 @ 99.13% Received Accrued Interest of $52.83	75,000.00	74,343.75	74,734.15	-390.40
September 27, 2021 October 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2051 @103.1503906 %	50,000.00	51,575.20	51,747.10	-171.90
September 27, 2021 October 14, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2051 @100.2675781 %	100,000.00	100,267.58	101,083.58	-816.00
September 10, 2021 October 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2051 @101.0390625 %	50,000.00	50,519.53	50,500.00	19.53
September 13, 2021 October 14, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2051 @101.2285156 %	25,000.00	25,307.13	25,250.00	57.13
September 14, 2021 October 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2051 @101.4003906 %	50,000.00	50,700.20	50,500.00	200.20

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
September 9, 2021 October 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2051 @103.7734375 %	50,000.00	51,886.72	51,790.63	96.09
September 14, 2021 October 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2051 @103.8984375 %	50,000.00	51,949.22	51,790.62	158.60
September 20, 2021 October 14, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2051 @103.6679687 %	25,000.00	25,916.99	25,895.31	21.68
October 15, 2021 October 18, 2021	Sale 80,000.00 Par Value of United States Treasury Note/Bond .125% 31 Jul 2023 @ 99.62% Received Accrued Interest of $21.47	80,000.00	79,698.44	79,854.85	-156.41
September 16, 2021 October 19, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Oct 2036 @101.4648437 %	25,000.00	25,366.21	25,308.46	57.75
September 16, 2021 October 19, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Oct 2036 @101.4648437 %	25,000.00	25,366.21	25,339.35	26.86
September 16, 2021 October 19, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Oct 2036 @101.4648437 %	50,000.00	50,732.42	50,609.37	123.05
September 23, 2021 October 19, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2% 25 Apr 2035 @103.2714843 %	75,000.00	77,453.61	77,414.06	39.55
September 17, 2021 October 19, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2% 25 Apr 2035 @103.2597656 %	75,000.00	77,444.82	77,378.91	65.91
September 16, 2021 October 19, 2021	Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Oct 2036 @101.4648437 %	25,000.00	25,366.21	25,308.46	-57.75

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
October 19, 2021 October 20, 2021	Sale 90,000.00 Par Value of United States Treasury Note/Bond .125% 31 Jul 2023 @ 99.58% Received Accrued Interest of $24.76	90,000.00	89,619.86	89,836.70	-216.84
September 21, 2021 October 21, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2051 @103.4765625 %	50,000.00	51,738.28	51,682.55	55.73
September 21, 2021 October 21, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2051 @103.4765625 %	50,000.00	51,738.28	51,679.69	58.59
September 27, 2021 October 21, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000%15 Oct 2051 @101.3066406 %	75,000.00	75,979.98	76,207.03	-227.05
September 21, 2021 October 21, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2051 @103.4765625 %	50,000.00	51,738.28	51,682.55	-55.73
October 20, 2021 October 22, 2021	Sale 10,000.00 Par Value of Oracle Corp 2.875% 25 Mar 2031 @ 101.97% Received Accrued Interest of $21.56	10,000.00	10,197.40	9,984.50	212.90
October 22, 2021 October 25, 2021	Sale 90,000.00 Par Value of WI Treasury .125% 31 Aug 2023 @ 99.42% Received Accrued Interest of $17.09	90,000.00	89,473.81	89,794.04	-320.23
October 22, 2021 October 25, 2021	Sale 130,000.00 Par Value of WI Treasury .125% 31 Aug 2023 @ 99.41% Received Accrued Interest of $24.69	130,000.00	129,228.04	129,702.51	-474.47
October 22, 2021 October 25, 2021	Sale 120,000.00 Par Value of United States Treasury Note/Bond .125% 31 Jul 2023 @ 99.47% Received Accrued Interest of $35.05	120,000.00	119,360.85	119,782.27	-421.42
October 25, 2021 October 26, 2021	Sale 65,000.00 Par Value of United States Treasury Note/Bond .125% 31 Jul 2023 @ 99.48% Received Accrued Interest of $19.21	65,000.00	64,661.34	64,882.06	-220.72

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
October 25, 2021 October 26, 2021	Sale 65,000.00 Par Value of United States Treasury Note/Bond .125% 31 Jul 2023 @ 99.52% Received Accrued Interest of $19.21	65,000.00	64,687.88	64,882.07	-194.19
November 5, 2021 November 8, 2021	Sale 160,000.00 Par Value of United States Treasury Note/Bond .75% 31 Aug 2026 @ 98.69% Received Accrued Interest of $228.73	160,000.00	157,901.90	159,432.86	-1,530.96
November 8, 2021 November 9, 2021	Sale 160,000.00 Par Value of United States Treasury Note/Bond .75% 31 Aug 2026 @ 98.51% Received Accrued Interest of $232.04	160,000.00	157,620.37	159,432.85	-1,812.48
October 6, 2021 November 10, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.7871093 %	50,000.00	51,393.55	51,705.11	-311.56
October 14, 2021 November 10, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.8652343 %	75,000.00	77,148.93	77,557.67	-408.74
October 14, 2021 November 10, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.8359375 %	50,000.00	51,417.97	51,705.11	-287.14
October 20, 2021 November 10, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.4238281 %	25,000.00	25,605.96	25,852.56	-246.60
November 9, 2021 November 10, 2021	Sale 135,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 98.33% Received Accrued Interest of $398.95	135,000.00	132,742.98	132,213.41	529.57
November 9, 2021 November 10, 2021	Sale 55,000.00 Par Value of United States Treasury Note/Bond .75% 31 Aug 2026 @ 98.52% Received Accrued Interest of $80.90	55,000.00	54,188.17	54,805.05	-616.88
October 6, 2021 November 10, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.7871093 %	50,000.00	51,393.55	51,705.11	311.56

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
October 14, 2021 November 10, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.8652343 %	75,000.00	77,148.93	77,557.67	408.74
October 14, 2021 November 10, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.8359375 %	50,000.00	51,417.97	51,705.11	287.14
October 20, 2021 November 10, 2021	Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.4238281 %	25,000.00	25,605.96	25,852.56	246.60
October 6, 2021 November 10, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.7871093 %	50,000.00	51,393.55	51,684.57	-291.02
October 4, 2021 November 10, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.8652343 %	75,000.00	77,148.93	77,526.86	-377.93
October 14, 2021 November 10, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.8359375 %	50,000.00	51,417.97	51,684.57	-266.60
October 20, 2021 November 10, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.4238281 %	25,000.00	25,605.96	25,842.29	-236.33
October 13, 2021 November 10, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @99.8007812 %	50,000.00	49,900.39	50,314.24	-413.85
October 14, 2021 November 10, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @100.0996093 %	50,000.00	50,049.80	50,314.24	-264.44
October 15, 2021 November 10, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @99.8496093 %	25,000.00	24,962.40	25,157.12	-194.72

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
November 9, 2021 November 10, 2021	Sale 55,000.00 Par Value of United States Treasury Note/Bond .75% 31 Aug 2026 @ 98.52% Received Accrued Interest of $80.90	55,000.00	54,188.17	54,805.04	-616.87
November 12, 2021 November 15, 2021	Sale 45,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 98.30% Received Accrued Interest of $140.63	45,000.00	44,237.11	44,071.13	165.98
October 5, 2021 November 16, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 2.000%15 Nov 2036 @102.9453125 %	50,000.00	51,472.66	51,717.77	-245.11
October 19, 2021 November 16, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Nov 2036 @100.4394531 %	75,000.00	75,329.59	75,972.66	-643.07
October 15, 2021 November 16, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000%15 Nov 2036 @102.6328125 %	75,000.00	76,974.61	77,349.61	-375.00
November 15, 2021 November 16, 2021	Sale 75,000.00 Par Value of United States Treasury Note/Bond .75% 31 Aug 2026 @ 97.77% Received Accrued Interest of $119.65	75,000.00	73,330.08	74,734.15	-1,404.07
October 21, 2021 November 18, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2051 @102.453125 %	50,000.00	51,226.56	51,543.49	-316.93
October 21, 2021 November 18, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2051 @102.453125 %	50,000.00	51,226.56	51,656.25	-429.69
October 25, 2021 November 18, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30yr Mpt 2.000%15 Nov 50 @100.7402343 %	75,000.00	75,555.18	75,843.75	-288.57
October 25, 2021 November 18, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30yr Mpt 2.000%15 Nov 50 @100.7402343 %	50,000.00	50,370.12	50,591.80	-221.68

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
October 21, 2021 November 18, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2051 @102.453125 %	50,000.00	51,226.56	51,543.49	316.93
November 18, 2021 November 19, 2021	Sale 90,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 98.42% Received Accrued Interest of $108.17	90,000.00	88,573.84	89,401.22	-827.38
November 22, 2021 November 23, 2021	Sale 85,000.00 Par Value of United States Treasury Note/Bond .25% 30 Sep 2023 @ 99.43% Received Accrued Interest of $31.52	85,000.00	84,518.99	84,918.03	-399.04
November 23, 2021 November 24, 2021	Sale 190,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 97.96% Received Accrued Interest of $251.20	190,000.00	186,123.63	188,735.92	-2,612.29
November 23, 2021 November 24, 2021	Sale 95,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 97.91% Received Accrued Interest of $125.60	95,000.00	93,011.83	94,367.96	-1,356.13
November 24, 2021 November 26, 2021	Sale 85,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 97.96% Received Accrued Interest of $116.47	85,000.00	83,266.99	84,434.49	-1,167.50
November 24, 2021 November 26, 2021	Sale 175,000.00 Par Value of United States Treasury Note/Bond 1.125% 31 Oct 2026 @ 99.09% Received Accrued Interest of $141.40	175,000.00	173,415.78	174,663.60	-1,247.82
November 24, 2021 November 26, 2021	Sale 170,000.00 Par Value of United States Treasury Note/Bond 1.125% 31 Oct 2026 @ 99.09% Received Accrued Interest of $137.36	170,000.00	168,459.38	169,673.22	-1,213.84
November 30, 2021 December 1, 2021	Sale 70,000.00 Par Value of United States Treasury Note/Bond .25% 30 Sep 2023 @ 99.54% Received Accrued Interest of $29.81	70,000.00	69,677.34	69,932.50	-255.16
December 6, 2021 December 7, 2021	Sale 65,000.00 Par Value of United States Treasury Note/Bond .375% 31 Oct 2023 @ 99.61% Received Accrued Interest of $24.91	65,000.00	64,744.83	64,858.73	-113.90

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
December 3, 2021 December 7, 2021	Sale 30,000.00 Par Value 30,000.00 Current Face of Natixis Commercial Mortgage Securities Trust 2020-2PAC NCMS 2020-2PAC A 2.966% 15 Dec 2038 @102.7851562 % Received Accrued Interest of $14.83	30,000.00	30,835.55	30,899.94	-64.39
December 7, 2021 December 8, 2021	Sale 45,000.00 Par Value of United States Treasury Note/Bond 1.75% 15 Aug 2041 @ 98.17% Received Accrued Interest of $246.09	45,000.00	44,177.34	43,401.37	775.97
October 28, 2021 December 13, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.3925781 %	75,000.00	76,794.43	76,737.42	57.01
October 28, 2021 December 13, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.3925781 %	75,000.00	76,794.43	76,737.42	-57.01
October 28, 2021 December 13, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.3925781 %	75,000.00	76,794.43	76,730.88	63.55
November 3, 2021 December 13, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.5488281 %	50,000.00	51,274.41	51,153.91	120.50
October 26, 2021 December 13, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2051 @99.390625 %	25,000.00	24,847.66	24,908.51	-60.85
November 2, 2021 December 16, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500%15 Dec 2036 @100.53125 %	75,000.00	75,398.44	75,184.57	213.87
November 8, 2021 December 16, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000%15 Dec 2036 @102.7363281 %	75,000.00	77,052.25	76,851.56	200.69

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
December 16, 2021 December 17, 2021	Sale 15,000.00 Par Value of United States Treasury Note/Bond .25% 30 Sep 2023 @ 99.41% Received Accrued Interest of $8.04	15,000.00	14,910.94	14,985.54	-74.60
November 2, 2021 December 20, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500%15 Dec 50 @102.7851562 %	50,000.00	51,392.58	51,121.09	271.49
November 2, 2021 December 20, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000%15 Dec 2051 @101.1914062 %	125,000.00	126,489.26	125,644.53	844.73
December 27, 2021 December 28, 2021	Sale 65,000.00 Par Value of United States Treasury Note/Bond .375% 31 Oct 2023 @ 99.41% Received Accrued Interest of $39.05	65,000.00	64,613.28	64,858.73	-245.45
December 29, 2021 December 30, 2021	Sale 100,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 98.22% Received Accrued Interest of $218.75	100,000.00	98,218.06	99,334.71	-1,116.65
December 29, 2021 December 30, 2021	Sale 60,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 98.34% Received Accrued Interest of $131.25	60,000.00	59,001.56	59,600.81	-599.25
December 30, 2021 December 31, 2021	Sale 60,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 98.34% Received Accrued Interest of $132.69	60,000.00	59,001.56	59,600.82	-599.26
January 3, 2022 January 4, 2022	Sale 105,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 98.33% Received Accrued Interest of $242.31	105,000.00	103,248.63	104,301.42	-1,052.79
January 3, 2022 January 4, 2022	Sale 76,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 98.34% Received Accrued Interest of $175.38	76,000.00	74,735.31	75,494.35	-759.04
January 3, 2022 January 4, 2022	Sale 355,000.00 Par Value of United States Treasury Note/Bond .5% 30 Nov 2023 @ 99.56% Received Accrued Interest of $170.67	355,000.00	353,426.87	354,096.40	-669.53

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
January 4, 2022 January 5, 2022	Sale 105,000.00 Par Value of United States Treasury Note/Bond .375% 31 Oct 2023 @ 99.40% Received Accrued Interest of $71.79	105,000.00	104,372.46	104,771.79	-399.33
January 5, 2022 January 6, 2022	Sale 170,000.00 Par Value of United States Treasury Note/Bond .375% 31 Oct 2023 @ 99.40% Received Accrued Interest of $117.99	170,000.00	168,983.98	169,630.51	-646.53
January 5, 2022 January 6, 2022	Sale 45,000.00 Par Value of United States Treasury Note/Bond .375% 31 Oct 2023 @ 99.40% Received Accrued Interest of $31.23	45,000.00	44,731.05	44,902.19	-171.14
January 6, 2022 January 7, 2022	Sale 95,000.00 Par Value of United States Treasury Note/Bond .375% 31 Oct 2023 @ 99.17% Received Accrued Interest of $66.92	95,000.00	94,215.14	94,793.52	-578.38
January 7, 2022 January 10, 2022	Sale 155,000.00 Par Value of United States Treasury Note/Bond .375% 31 Oct 2023 @ 99.15% Received Accrued Interest of $114.00	155,000.00	153,684.25	154,663.12	-978.87
January 10, 2022 January 11, 2022	Sale 10,000.00 Par Value of United States Treasury Note/Bond .375% 31 Oct 2023 @ 99.18% Received Accrued Interest of $7.46	10,000.00	9,917.97	9,978.27	-60.30
January 11, 2022 January 12, 2022	Sale 90,000.00 Par Value of United States Treasury Note/Bond .375% 31 Oct 2023 @ 99.08% Received Accrued Interest of $68.06	90,000.00	89,173.83	89,804.39	-630.56
December 3, 2021 January 13, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.1132812 %	25,000.00	25,528.32	25,577.04	-48.72
December 10, 2021 January 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.0644531 %	75,000.00	76,548.34	76,731.11	-182.77
December 10, 2021 January 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.1269531 %	50,000.00	51,063.48	51,154.07	-90.59

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
December 14, 2021 January 13, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.1132812 %	25,000.00	25,528.32	25,577.04	-48.72
December 15, 2021 January 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of Fnma Tba 40yr Mpt 3.000% 1/15/48 @103.6113281 %	50,000.00	51,805.66	52,070.75	-265.09
December 3, 2021 January 13, 2022	Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.1132812 %	25,000.00	25,528.32	25,577.04	48.72
December 10, 2021 January 13, 2022	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.1269531 %	50,000.00	51,063.48	51,154.07	90.59
December 10, 2021 January 13, 2022	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.0644531 %	75,000.00	76,548.34	76,731.11	182.77
December 14, 2021 January 13, 2022	Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.1132812 %	25,000.00	25,528.32	25,577.04	48.72
December 15, 2021 January 13, 2022	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of Fnma Tba 40yr Mpt 3.000% 1/15/48 @103.6113281 %	50,000.00	51,805.66	52,070.75	265.09
December 10, 2021 January 13, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/52 @99.6914062 %	25,000.00	24,922.85	24,796.88	125.97
December 3, 2021 January 13, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.1132812 %	25,000.00	25,528.32	25,560.55	-32.23
December 10, 2021 January 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.0644531 %	75,000.00	76,548.34	76,681.64	-133.30

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
December 14, 2021 January 13, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.1132812 %	25,000.00	25,528.32	25,560.55	-32.23
December 10, 2021 January 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.1269531 %	50,000.00	51,063.48	51,163.09	-99.61
December 17, 2021 January 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/52 @99.9863281 %	75,000.00	74,989.75	74,637.37	352.38
December 15, 2021 January 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of Fnma Tba 40yr Mpt 3.000% 1/15/48 @103.6113281 %	50,000.00	51,805.66	52,074.22	-268.56
January 13, 2022 January 14, 2022	Sale 35,000.00 Par Value of United States Treasury Note/Bond .375% 31 Oct 2023 @ 99.16% Received Accrued Interest of $27.19	35,000.00	34,704.69	34,923.93	-219.24
December 7, 2021 January 18, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 1/15/36 @102.1738281 %	50,000.00	51,086.91	51,219.95	-133.04
December 28, 2021 January 18, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 1/15/37 @102.5332031 %	25,000.00	25,633.30	25,609.97	23.33
December 7, 2021 January 18, 2022	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 1/15/36 @102.1738281 %	50,000.00	51,086.91	51,219.95	133.04
December 28, 2021 January 18, 2022	Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 1/15/37 @102.5332031 %	25,000.00	25,633.30	25,609.97	-23.33
December 21, 2021 January 18, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 1/15/37 @100.3300781 %	75,000.00	75,247.56	75,257.81	-10.25

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
December 28, 2021 January 18, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 1/15/37 @102.5332031 %	25,000.00	25,633.30	25,642.58	-9.28
December 7, 2021 January 18, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 1/15/37 @102.1738281 %	50,000.00	51,086.91	51,241.80	-154.89
December 15, 2021 January 20, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo Tba 30yr Mpt 2.000% 1/15/51 @101.0234375 %	75,000.00	75,767.58	75,750.00	17.58
January 20, 2022 January 21, 2022	Sale 380,000.00 Par Value of United States Treasury Note/Bond .5% 30 Nov 2023 @ 99.05% Received Accrued Interest of $271.43	380,000.00	376,401.21	379,032.75	-2,631.54
January 21, 2022 January 24, 2022	Sale 90,000.00 Par Value of United States Treasury Note/Bond 1.125% 31 Oct 2026 @ 98.09% Received Accrued Interest of $237.74	90,000.00	88,277.38	89,845.92	-1,568.54
January 21, 2022 January 24, 2022	Sale 75,000.00 Par Value of United States Treasury Note/Bond .5% 30 Nov 2023 @ 99.12% Received Accrued Interest of $56.66	75,000.00	74,336.44	74,809.10	-472.66
January 21, 2022 January 24, 2022	Sale 75,000.00 Par Value of United States Treasury Note/Bond .5% 30 Nov 2023 @ 99.12% Received Accrued Interest of $56.66	75,000.00	74,340.19	74,809.10	-468.91
January 24, 2022 January 25, 2022	Sale 225,000.00 Par Value of United States Treasury Note/Bond .5% 30 Nov 2023 @ 99.24% Received Accrued Interest of $173.08	225,000.00	223,294.22	224,427.30	-1,133.08
January 25, 2022 January 26, 2022	Sale 85,000.00 Par Value of United States Treasury Note/Bond 1.25% 30 Nov 2026 @ 98.64% Received Accrued Interest of $166.38	85,000.00	83,844.41	84,994.69	-1,150.28
January 26, 2022 January 27, 2022	Sale 80,000.00 Par Value of United States Treasury Note/Bond .5% 30 Nov 2023 @ 99.13% Received Accrued Interest of $63.74	80,000.00	79,303.60	79,796.38	-492.78

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
January 26, 2022 January 27, 2022	Sale 70,000.00 Par Value of United States Treasury Note/Bond 1.25% 30 Nov 2026 @ 98.55% Received Accrued Interest of $139.42	70,000.00	68,985.25	69,995.63	-1,010.38
January 28, 2022 January 31, 2022	Sale 70,000.00 Par Value of United States Treasury Note/Bond 1.125% 31 Oct 2026 @ 97.70% Received Accrued Interest of $200.14	70,000.00	68,390.17	69,880.14	-1,489.97
January 28, 2022 January 31, 2022	Sale 125,000.00 Par Value of United States Treasury Note/Bond 1.125% 31 Oct 2026 @ 97.77% Received Accrued Interest of $357.39	125,000.00	122,217.31	124,785.98	-2,568.67
January 28, 2022 January 31, 2022	Sale 35,000.00 Par Value of United States Treasury Note/Bond 1.125% 31 Oct 2026 @ 97.76% Received Accrued Interest of $100.07	35,000.00	34,215.70	34,940.08	-724.38
January 31, 2022 February 1, 2022	Sale 25,000.00 Par Value of United States Treasury Note/Bond 1.125% 31 Oct 2026 @ 97.94% Received Accrued Interest of $72.25	25,000.00	24,484.86	24,957.20	-472.34
February 1, 2022 February 3, 2022	Sale 10,000.00 Par Value of Exxon Mobil Corp 3.452% 15 Apr 2051 @ 103.31% Received Accrued Interest of $103.56	10,000.00	10,331.20	10,581.00	-249.80
February 2, 2022 February 3, 2022	Sale 195,000.00 Par Value of United States Treasury Note/Bond .75% 31 Dec 2023 @ 99.28% Received Accrued Interest of $137.36	195,000.00	193,589.79	194,822.69	-1,232.90
February 2, 2022 February 3, 2022	Sale 160,000.00 Par Value of United States Treasury Note/Bond 1.25% 31 Dec 2026 @ 98.38% Received Accrued Interest of $187.85	160,000.00	157,412.12	159,592.20	-2,180.08
February 3, 2022 February 4, 2022	Sale 45,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 95.97% Received Accrued Interest of $138.45	45,000.00	43,188.15	44,287.82	-1,099.67
February 3, 2022 February 4, 2022	Sale 85,000.00 Par Value of United States Treasury Note/Bond .5% 30 Nov 2023 @ 98.82% Received Accrued Interest of $77.06	85,000.00	83,993.95	84,783.65	-789.70

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
February 3, 2022 February 4, 2022	Sale 140,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 95.93% Received Accrued Interest of $430.73	140,000.00	134,308.22	137,784.32	-3,476.10
February 10, 2022 February 11, 2022	Sale 2,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 90.84% Received Accrued Interest of $9.12	2,000.00	1,816.80	1,966.63	-149.83
January 20, 2022 February 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.578125 %	50,000.00	49,789.06	50,841.62	-1,052.56
January 21, 2022 February 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 2/15/48 @102.125 %	50,000.00	51,062.50	51,750.22	-687.72
January 21, 2022 February 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.796875 %	125,000.00	124,746.09	127,104.03	-2,357.94
January 20, 2022 February 14, 2022	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.578125 %	50,000.00	49,789.06	50,841.62	1,052.56
January 21, 2022 February 14, 2022	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 2/15/48 @102.125 %	50,000.00	51,062.50	51,750.22	687.72
January 21, 2022 February 14, 2022	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.796875 %	125,000.00	124,746.09	127,104.03	2,357.94
January 12, 2022 February 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/52 @97.921875 %	50,000.00	48,960.94	49,856.44	-895.50
January 27, 2022 February 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/52 @97.1738281 %	50,000.00	48,586.91	49,856.45	-1,269.54

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
January 21, 2022 February 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 2/15/48 @102.125 %	50,000.00	51,062.50	51,732.42	-669.92
January 20, 2022 February 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.578125 %	50,000.00	49,789.06	50,927.18	-1,138.12
January 21, 2022 February 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.796875 %	125,000.00	124,746.09	127,317.93	-2,571.84
February 1, 2022 February 17, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 2.000% 2/15/37 @100.3925781 %	75,000.00	75,294.43	76,579.10	-1,284.67
January 28, 2022 February 17, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 2/15/37 @98.1582031 %	75,000.00	73,618.65	75,134.77	-1,516.12
February 16, 2022 February 17, 2022	Sale 150,000.00 Par Value 149,089.45 Current Face of COMM 2012-CCRE4 Mortgage Trust COMM 2012-CR4 A3 2.853% 15 Oct 2045 @100.4921875 % Received Accrued Interest of $189.05	149,089.45	149,823.25	135,694.71	14,128.54
February 4, 2022 February 22, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000% 2/15/52 @97.3125 %	75,000.00	72,984.38	75,632.81	-2,648.43
February 23, 2022 February 24, 2022	Sale 50,000.00 Par Value of United States Treasury Note/Bond .75% 31 Dec 2023 @ 98.56% Received Accrued Interest of $56.98	50,000.00	49,278.66	49,954.53	-675.87
February 24, 2022 February 25, 2022	Sale 360,000.00 Par Value of United States Treasury Note/Bond 1.5% 31 Jan 2027 @ 98.41% Received Accrued Interest of $372.93	360,000.00	354,258.39	358,320.24	-4,061.85

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 1, 2022 March 2, 2022	Sale 92,000.00 Par Value of United States Treasury Note/Bond 1.875% 28 Feb 2027 @ 101.52% Received Accrued Interest of $9.38	92,000.00	93,401.56	92,079.51	1,322.05
March 9, 2022 March 10, 2022	Sale 13,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 93.63% Received Accrued Interest of $82.60	13,000.00	12,171.25	12,608.49	-437.24
February 22, 2022 March 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.84375 %	50,000.00	48,921.88	49,838.02	-916.14
February 24, 2022 March 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.625 %	75,000.00	73,218.75	74,757.03	-1,538.28
March 11, 2022 March 14, 2022	Sale 200,000.00 Par Value of United States Treasury Note/Bond 1.5% 31 Jan 2027 @ 97.83% Received Accrued Interest of $348.07	200,000.00	195,654.96	199,066.79	-3,411.83
February 24, 2022 March 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @94.9375 %	50,000.00	47,468.75	48,671.87	-1,203.12
March 1, 2022 March 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @96.40625 %	50,000.00	48,203.13	48,671.88	-468.75
February 22, 2022 March 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.84375 %	50,000.00	48,921.88	49,750.00	-828.12
March 1, 2022 March 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.40625 %	50,000.00	49,703.13	49,750.00	-46.87
March 1, 2022 March 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @101.56835938 %	50,000.00	50,784.18	50,927.73	-143.55

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
February 22, 2022 March 14, 2022	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.84375 %	50,000.00	48,921.88	49,838.02	916.14
February 24, 2022 March 14, 2022	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.625 %	75,000.00	73,218.75	74,757.03	1,538.28
February 24, 2022 March 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.625 %	75,000.00	73,218.75	74,815.65	-1,596.90
March 15, 2022 March 16, 2022	Sale 175,000.00 Par Value of United States Treasury Note/Bond 1.5% 31 Jan 2027 @ 97.35% Received Accrued Interest of $319.06	175,000.00	170,368.61	174,183.44	-3,814.83
February 25, 2022 March 17, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15YR MPT 1.500% 3/15/37 @96.63476563 %	75,000.00	72,476.07	73,500.00	-1,023.93
March 2, 2022 March 17, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of Umbs Tba 15yr Mpt 2.000% 3/15/36 @99.25195313 %	75,000.00	74,438.96	75,137.70	-698.74
March 18, 2022 March 21, 2022	Sale 37,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 87.79% Received Accrued Interest of $241.47	37,000.00	32,482.16	36,365.99	-3,883.83
March 3, 2022 March 21, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.000% 3/15/52 @97.39453125 %	75,000.00	73,045.90	72,858.40	187.50
March 22, 2022 March 24, 2022	Sale 10,000.00 Par Value of Bristol-Myers Squibb Co 2.95% 15 Mar 2032 @ 97.57% Received Accrued Interest of $18.03	10,000.00	9,756.70	9,963.70	-207.00
March 28, 2022 March 29, 2022	Sale 212,000.00 Par Value of United States Treasury Note/Bond .75% 31 Dec 2023 @ 97.38% Received Accrued Interest of $386.52	212,000.00	206,438.42	211,807.23	-5,368.81

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 29, 2022 March 30, 2022	Sale 400,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.52% Received Accrued Interest of $489.13	400,000.00	394,062.50	399,169.03	-5,106.53
March 29, 2022 March 30, 2022	Sale 88,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.44% Received Accrued Interest of $107.61	88,000.00	86,625.00	87,817.19	-1,192.19
March 29, 2022 March 30, 2022	Sale 155,000.00 Par Value of United States Treasury Note/Bond 1.5% 31 Jan 2027 @ 95.36% Received Accrued Interest of $372.51	155,000.00	147,810.13	154,276.76	-6,466.63
April 1, 2022 April 5, 2022	Sale 20,000.00 Par Value of HCA Inc 3.625% 15 Mar 2032 @ 97.95% Received Accrued Interest of $52.36	20,000.00	19,590.20	20,149.46	-559.26
April 4, 2022 April 5, 2022	Sale 40,000.00 Par Value of United States Treasury Note/Bond 2.25% 15 May 2041 @ 93.96% Received Accrued Interest of $350.55	40,000.00	37,585.56	42,563.07	-4,977.51
March 16, 2022 April 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @96.25390625 %	50,000.00	48,126.95	48,968.67	-841.72
March 23, 2022 April 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.87695312 %	75,000.00	71,907.71	73,420.20	-1,512.49
March 29, 2022 April 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @97.46875 %	50,000.00	48,734.38	50,374.24	-1,639.86
March 31, 2022 April 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.42382812 %	75,000.00	71,567.87	73,420.20	-1,852.33
March 16, 2022 April 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @96.25390625 %	50,000.00	48,126.95	48,841.55	-714.60

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 23, 2022 April 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.87695313 %	75,000.00	71,907.71	73,262.33	-1,354.62
March 31, 2022 April 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.42382813 %	75,000.00	71,567.87	73,262.33	-1,694.46
March 17, 2022 April 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @93.84765625 %	75,000.00	70,385.74	71,638.19	-1,252.45
March 28, 2022 April 13, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @91.67578125 %	25,000.00	22,918.95	23,879.39	-960.44
March 29, 2022 April 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @97.46875 %	50,000.00	48,734.38	50,656.25	-1,921.87
March 16, 2022 April 13, 2022	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @96.25390625 %	50,000.00	48,126.95	48,968.67	841.72
March 23, 2022 April 13, 2022	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.87695312 %	75,000.00	71,907.71	73,420.20	1,512.49
March 29, 2022 April 13, 2022	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @97.46875 %	50,000.00	48,734.38	50,374.24	1,639.86
March 31, 2022 April 13, 2022	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.42382812 %	75,000.00	71,567.87	73,420.20	1,852.33
April 12, 2022 April 13, 2022	Sale 75,000.00 Par Value of United States Treasury Note/Bond .875% 31 Jan 2024 @ 97.44% Received Accrued Interest of $130.52	75,000.00	73,079.59	74,622.36	-1,542.77

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 31, 2022 April 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/52 @92.8125 %	75,000.00	69,609.38	71,871.10	-2,261.72
April 13, 2022 April 14, 2022	Sale 75,000.00 Par Value of United States Treasury Note/Bond .875% 31 Jan 2024 @ 97.51% Received Accrued Interest of $132.34	75,000.00	73,132.47	74,622.35	-1,489.88
April 1, 2022 April 18, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 15Yr MPT 2.000% 4/15/35 @96.65820313 %	75,000.00	72,493.65	74,317.38	-1,823.73
April 18, 2022 April 19, 2022	Sale 85,000.00 Par Value of United States Treasury Note/Bond .875% 31 Jan 2024 @ 97.34% Received Accrued Interest of $160.26	85,000.00	82,740.53	84,572.01	-1,831.48
April 19, 2022 April 20, 2022	Sale 50,000.00 Par Value of United States Treasury Note/Bond .875% 31 Jan 2024 @ 97.09% Received Accrued Interest of $95.48	50,000.00	48,544.92	49,748.23	-1,203.31
March 22, 2022 April 21, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 4/15/52 @97.2578125 %	25,000.00	24,314.45	24,849.74	-535.29
March 22, 2022 April 21, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 4/15/52 @97.2578125 %	25,000.00	24,314.45	24,863.28	-548.83
March 22, 2022 April 21, 2022	Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 4/15/52 @97.2578125 %	25,000.00	24,314.45	24,849.74	535.29
April 21, 2022 April 22, 2022	Sale 25,000.00 Par Value of United States Treasury Note/Bond .875% 31 Jan 2024 @ 96.97% Received Accrued Interest of $48.95	25,000.00	24,242.68	24,874.12	-631.44
April 22, 2022 April 25, 2022	Sale 95,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 97.89% Received Accrued Interest of $216.85	95,000.00	92,999.53	94,802.65	-1,803.12

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
April 28, 2022 April 29, 2022	Sale 50,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.07% Received Accrued Interest of $122.28	50,000.00	49,036.70	49,896.13	-859.43
April 28, 2022 April 29, 2022	Sale 50,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.09% Received Accrued Interest of $122.28	50,000.00	49,044.92	49,896.13	-851.21
April 28, 2022 April 29, 2022	Sale 79,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.07% Received Accrued Interest of $193.21	79,000.00	77,472.46	78,835.89	-1,363.43
May 5, 2022 May 9, 2022	Sale 120,000.00 Par Value 42,735.73 Current Face of SLM Student Loan Trust 2008-2 SLMA 2008-2 A3 Flt 25 Apr 2023 @97.5 % Received Accrued Interest of $32.14	42,735.72	41,667.34	42,702.32	-1,034.98
May 6, 2022 May 11, 2022	Sale 140,000.00 Par Value 124,449.23 Current Face of Freddie Mac Multifamily Structured Pass Through Certificates FHMS KF73 AL Flt 25 Nov 2029 @100.234375 % Received Accrued Interest of $58.19	124,449.23	124,740.91	125,460.38	-719.47
April 19, 2022 May 12, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.46875 %	125,000.00	110,585.94	116,286.20	-5,700.26
April 21, 2022 May 12, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @87.6171875 %	50,000.00	43,808.59	46,514.48	-2,705.89
April 22, 2022 May 12, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @87.56640625 %	25,000.00	21,891.60	23,257.24	-1,365.64
May 2, 2022 May 12, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.59765625 %	75,000.00	67,948.24	71,700.44	-3,752.20

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
May 3, 2022 May 12, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.90625 %	75,000.00	68,179.69	71,700.44	-3,520.75
May 4, 2022 May 12, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.34570313 %	50,000.00	45,172.85	47,800.29	-2,627.44
May 3, 2022 May 12, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @93.98632813 %	50,000.00	46,993.16	48,619.14	-1,625.98
May 3, 2022 May 12, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/52 @93.98632813 %	100,000.00	93,986.33	96,784.61	-2,798.28
May 4, 2022 May 12, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 5/15/52 @98.90820313 %	50,000.00	49,454.10	50,257.03	-802.93
April 22, 2022 May 12, 2022	Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @87.56640625 %	25,000.00	21,891.60	23,257.24	1,365.64
April 21, 2022 May 12, 2022	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @87.6171875 %	50,000.00	43,808.59	46,514.48	2,705.89
April 19, 2022 May 12, 2022	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.46875 %	125,000.00	110,585.94	116,286.20	5,700.26
April 21, 2022 May 12, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @87.6171875 %	50,000.00	43,808.59	46,573.24	-2,764.65
April 22, 2022 May 12, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @87.56640625 %	25,000.00	21,891.60	23,286.62	-1,395.02

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
April 19, 2022 May 12, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.46875 %	125,000.00	110,585.94	116,089.76	-5,503.82
May 12, 2022 May 13, 2022	Sale 50,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 85.37% Received Accrued Interest of $270.37	50,000.00	42,685.13	48,550.05	-5,864.92
May 13, 2022 May 16, 2022	Sale 35,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 84.10% Received Accrued Interest of $195.79	35,000.00	29,435.59	33,985.04	-4,549.45
May 16, 2022 May 17, 2022	Sale 58,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 83.82% Received Accrued Interest of $328.05	58,000.00	48,613.52	56,318.07	-7,704.55
May 6, 2022 May 19, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 5/15/2051 @91.90820313 %	150,000.00	137,862.30	141,290.04	-3,427.74
May 19, 2022 May 23, 2022	Sale 10,000.00 Par Value of JPMorgan Chase & Co Variable 4.586% 26 Apr 2033 @ 100.26% Received Accrued Interest of $34.40	10,000.00	10,026.20	10,000.00	26.20
May 24, 2022 May 25, 2022	Sale 45,000.00 Par Value of United States Treasury Note/Bond 2.25% 31 Mar 2024 @ 99.44% Received Accrued Interest of $152.15	45,000.00	44,746.45	44,941.23	-194.78
May 24, 2022 May 25, 2022	Sale 50,000.00 Par Value of United States Treasury Note/Bond 2.25% 15 May 2041 @ 86.59% Received Accrued Interest of $30.57	50,000.00	43,296.88	53,203.83	-9,906.95
May 23, 2022 May 25, 2022	Sale 165,000.00 Par Value 14,624.41 Current Face of SLM Student Loan Trust 2008-9 SLMA 2008-9 A Flt 25 Apr 2023 @99.59375 % Received Accrued Interest of $32.71	14,624.39	14,565.00	15,044.85	-479.85

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
May 25, 2022 May 26, 2022	Sale 40,000.00 Par Value of United States Treasury Note/Bond 2.25% 31 Mar 2024 @ 99.65% Received Accrued Interest of $137.70	40,000.00	39,860.64	39,947.76	-87.12
June 7, 2022 June 8, 2022	Sale 160,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 99.56% Received Accrued Interest of $286.96	160,000.00	159,294.20	159,793.01	-498.81
June 8, 2022 June 9, 2022	Sale 315,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 99.55% Received Accrued Interest of $588.49	315,000.00	313,584.96	314,592.49	-1,007.53
June 9, 2022 June 10, 2022	Sale 160,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 99.54% Received Accrued Interest of $310.87	160,000.00	159,268.75	159,793.01	-524.26
May 31, 2022 June 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @88.67382813 %	50,000.00	44,336.91	43,712.89	624.02
June 6, 2022 June 13, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @87.640625 %	25,000.00	21,910.16	21,856.45	53.71
June 6, 2022 June 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @90.80078125 %	50,000.00	45,400.39	45,236.81	163.58
June 7, 2022 June 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @90.79882813 %	75,000.00	68,099.12	67,855.23	243.89
June 8, 2022 June 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @90.875 %	75,000.00	68,156.25	67,855.23	301.02
June 7, 2022 June 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 6/15/48 @94.33007813 %	50,000.00	47,165.04	46,890.63	274.41

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 8, 2022 June 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 6/15/48 @94.296875 %	100,000.00	94,296.88	93,781.25	515.63
June 6, 2022 June 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/52 @87.640625 %	75,000.00	65,730.47	66,051.90	-321.43
June 6, 2022 June 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 6/15/52 @99.328125 %	50,000.00	49,664.06	49,304.69	359.37
June 10, 2022 June 22, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 6/15/52 @91.84960938 %	150,000.00	137,774.41	137,572.27	202.14
June 23, 2022 June 24, 2022	Sale 490,000.00 Par Value of United States Treasury Note/Bond 2.625% 31 May 2027 @ 97.90% Received Accrued Interest of $843.44	490,000.00	479,728.33	487,151.44	-7,423.11
June 27, 2022 June 28, 2022	Sale 80,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 Mar 2027 @ 96.76% Received Accrued Interest of $486.34	80,000.00	77,409.38	79,466.06	-2,056.68
June 28, 2022 June 29, 2022	Sale 90,000.00 Par Value of United States Treasury Note/Bond 2.75% 30 Apr 2027 @ 97.71% Received Accrued Interest of $403.53	90,000.00	87,939.84	89,447.91	-1,508.07
Total Sales			**$24,538,917.29**	**$24,726,675.76**	**-$140,166.03**
Total Merrill Lynch LLC/FI (fka Banc/Ame) 0773			**$49,097,755.38**	**$49,285,513.85**	**-$140,166.03**
Morgan Stanley and Co, LLC 0050					
Purchases					
July 1, 2021 July 2, 2021	Purchase 115,000.00 Par Value of United States Treasury Note/Bond .875% 30 Jun 2026 @ 99.94% Paid Accrued Interest of $5.47	115,000.00	114,935.50	114,935.50	
July 6, 2021 July 8, 2021	Purchase 76.00 Shares of SITE Centers Corp @ $14.9718, Paid $2.28 Broker Commission	76.00	1,140.14	1,140.14	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
July 8, 2021 July 12, 2021	Purchase 51.00 Shares of Columbia Property Trust Inc @ $16.8803, Paid $1.53 Broker Commission	51.00	862.43	862.43	
July 8, 2021 July 12, 2021	Purchase 48.00 Shares of Xenia Hotels & Resorts Inc @ $17.653, Paid $1.44 Broker Commission	48.00	848.78	848.78	
July 8, 2021 July 12, 2021	Purchase 43.00 Shares of WP Carey Inc @ $76.7642, Paid $2.15 Broker Commission	43.00	3,303.01	3,303.01	
July 13, 2021 July 14, 2021	Purchase 80,000.00 Par Value of United States Treasury Note/Bond 1.625% 15 May 2031 @ 101.98% Paid Accrued Interest of $211.96	80,000.00	81,587.50	81,587.50	
July 13, 2021 July 15, 2021	Purchase 320.00 Shares of Park Hotels & Resorts Inc @ $18.8996, Paid $9.60 Broker Commission	320.00	6,057.47	6,057.47	
July 13, 2021 July 15, 2021	Purchase 165.00 Shares of Xenia Hotels & Resorts Inc @ $18.0098, Paid $4.95 Broker Commission	165.00	2,976.57	2,976.57	
July 14, 2021 July 15, 2021	Purchase 80,000.00 Par Value of United States Treasury Note/Bond 1.625% 15 May 2031 @ 102.36% Paid Accrued Interest of $215.49	80,000.00	81,887.50	81,887.50	
July 14, 2021 July 16, 2021	Purchase 161.00 Shares of Apple Hospitality REIT Inc @ $14.8875, Paid $4.83 Broker Commission	161.00	2,401.72	2,401.72	
July 15, 2021 July 20, 2021	Purchase 75,000.00 Par Value of Morgan Stanley 1.512% 20 Jul 2027 @ 100.00%	75,000.00	75,000.00	75,000.00	
July 16, 2021 July 20, 2021	Purchase 159.00 Shares of Xenia Hotels & Resorts Inc @ $17.8001, Paid $4.77 Broker Commission	159.00	2,834.99	2,834.99	
July 19, 2021 July 21, 2021	Purchase 340.00 Shares of Brixmor Property Group Inc @ $21.3275, Paid $13.60 Broker Commission	340.00	7,264.95	7,264.95	
July 20, 2021 July 22, 2021	Purchase 44.00 Shares of Phillips Edison & Co Inc @ $27.7764, Paid $1.76 Broker Commission	44.00	1,223.92	1,223.92	
July 20, 2021 July 22, 2021	Purchase 33.00 Shares of SL Green RIty Corp @ $77.0597, Paid $1.65 Broker Commission	33.00	2,544.62	2,544.62	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
July 20, 2021 July 22, 2021	Purchase 90.00 Shares of MGM Growth Properties LLC @ $37.0547, Paid $4.50 Broker Commission	90.00	3,339.42	3,339.42	
July 21, 2021 July 23, 2021	Purchase 93.00 Shares of Phillips Edison & Co Inc @ $27.847, Paid $3.72 Broker Commission	93.00	2,593.49	2,593.49	
July 23, 2021 July 27, 2021	Purchase 25.00 Shares of Xenia Hotels & Resorts Inc @ $17.771, Paid $0.75 Broker Commission	25.00	445.03	445.03	
July 27, 2021 July 29, 2021	Purchase 113.00 Shares of WP Carey Inc @ $80.6885, Paid $5.65 Broker Commission	113.00	9,123.45	9,123.45	
July 28, 2021 July 30, 2021	Purchase 76.00 Shares of Xenia Hotels & Resorts Inc @ $17.8403, Paid $2.28 Broker Commission	76.00	1,358.14	1,358.14	
July 23, 2021 August 2, 2021	Purchase 60,000.00 Par Value of WI Treasury Sec. 0.625% 31 Jul 2026 @ 99.39% Paid Accrued Interest of $2.04	60,000.00	59,633.00	59,633.00	
July 30, 2021 August 2, 2021	Purchase 150,000.00 Par Value of WI Treasury Sec. 0.625% 31 Jul 2026 @ 99.64% Paid Accrued Interest of $5.10	150,000.00	149,455.08	149,455.08	
July 30, 2021 August 3, 2021	Purchase 98.00 Shares of VICI Properties Inc @ $31.2311, Paid $4.90 Broker Commission	98.00	3,065.55	3,065.55	
August 2, 2021 August 4, 2021	Purchase 39.00 Shares of Columbia Property Trust Inc @ $16.3208, Paid $1.17 Broker Commission	39.00	637.68	637.68	
August 13, 2021 August 16, 2021	Purchase 85,000.00 Par Value of UNITED STATES TREAS BDS DEB 2.000% 8/15/51 @ 100.00% Paid Accrued Interest of $4.62	85,000.00	85,000.00	85,000.00	
August 16, 2021 August 18, 2021	Purchase 12.00 Shares of SL Green Rlty Corp @ $72.7191, Paid $0.60 Broker Commission	12.00	873.23	873.23	
August 19, 2021 August 20, 2021	Purchase 20,000.00 Par Value of United States Treasury Note/Bond 2.25% 15 May 2041 @ 107.93% Paid Accrued Interest of $118.61	20,000.00	21,586.81	21,586.81	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
August 19, 2021 August 23, 2021	Purchase 50.00 Shares of Retail Opportunity Investments Corp @ $17.0172, Paid $1.50 Broker Commission	50.00	852.36	852.36	
August 23, 2021 August 25, 2021	Purchase 84.00 Shares of Sabra Health Care REIT Inc @ $15.6414, Paid $2.52 Broker Commission	84.00	1,316.40	1,316.40	
August 23, 2021 August 25, 2021	Purchase 40.00 Shares of Public Storage @ $321.9018, Paid $2.00 Broker Commission	40.00	12,878.07	12,878.07	
August 25, 2021 August 31, 2021	Purchase 95,000.00 Par Value of WI Treasury .125% 31 Aug 2023 @ 99.75%	95,000.00	94,762.50	94,762.50	
August 26, 2021 August 31, 2021	Purchase 250,000.00 Par Value of United States Treas Nts Note 8/31/2026 @ 99.54%	250,000.00	248,853.95	248,853.95	
August 26, 2021 August 31, 2021	Purchase 130,000.00 Par Value of United States Treas Nts Note 8/31/2026 @ 99.54%	130,000.00	129,404.05	129,404.05	
September 7, 2021 September 9, 2021	Purchase 143.00 Shares of Retail Opportunity Investments Corp @ $17.9568, Paid $4.29 Broker Commission	143.00	2,572.11	2,572.11	
September 10, 2021 September 14, 2021	Purchase 146.00 Shares of Empire State Realty Trust Inc @ $9.7492, Paid $2.92 Broker Commission	146.00	1,426.30	1,426.30	
September 10, 2021 September 14, 2021	Purchase 1,769.00 Shares of VICI Properties Inc @ $29.50	1,769.00	52,185.50	52,185.50	
September 13, 2021 September 15, 2021	Purchase 29.00 Shares of Medical Properties Trust Inc @ $20.88, Paid $1.16 Broker Commission	29.00	606.68	606.68	
September 14, 2021 September 16, 2021	Purchase 33.00 Shares of Xenia Hotels & Resorts Inc @ $17.365, Paid $0.99 Broker Commission	33.00	574.04	574.04	
September 15, 2021 September 17, 2021	Purchase 33.00 Shares of Phillips Edison & Co Inc @ $29.8434, Paid $1.32 Broker Commission	33.00	986.15	986.15	
September 15, 2021 September 17, 2021	Purchase 90.00 Shares of Hudson Pacific Properties Inc @ $26.467, Paid $3.60 Broker Commission	90.00	2,385.63	2,385.63	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
September 15, 2021 September 17, 2021	Purchase 20.00 Shares of Sun Communities Inc @ $197.2476, Paid $1.00 Broker Commission	20.00	3,945.95	3,945.95	
September 20, 2021 September 22, 2021	Purchase 25,000.00 Par Value of Verizon Communications Inc 2.355% 15 Mar 2032 @ 100.45% Paid Accrued Interest of $3.27	25,000.00	25,111.50	25,111.50	
September 23, 2021 September 27, 2021	Purchase 83.00 Shares of Diversified Healthcare Trust @ $3.6095, Paid $0.83 Broker Commission	83.00	300.42	300.42	
September 24, 2021 September 30, 2021	Purchase 127,000.00 Par Value of US Treasury .875% 30 Sep 2026 @ 99.54%	127,000.00	126,412.53	126,412.53	
September 28, 2021 September 30, 2021	Purchase 57.00 Shares of Empire State Realty Trust Inc @ $10.2465, Paid $1.71 Broker Commission	57.00	585.76	585.76	
September 28, 2021 September 30, 2021	Purchase 57.00 Shares of Hudson Pacific Properties Inc @ $27.0174, Paid $2.28 Broker Commission	57.00	1,542.27	1,542.27	
September 30, 2021 October 1, 2021	Purchase 110,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 97.44% Paid Accrued Interest of $175.61	110,000.00	107,181.25	107,181.25	
October 1, 2021 October 4, 2021	Purchase 330,000.00 Par Value of WI Treasure Sec .250% 30 Sep 2023 @ 99.95% Paid Accrued Interest of $9.07	330,000.00	329,845.31	329,845.31	
October 4, 2021 October 6, 2021	Purchase 15,000.00 Par Value of Level 3 Financing Inc 3.4% 01 Mar 2027 @ 105.52% Paid Accrued Interest of $49.58	15,000.00	15,828.45	15,828.45	
October 6, 2021 October 7, 2021	Purchase 75,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 99.50% Paid Accrued Interest of $12.62	75,000.00	74,625.00	74,625.00	
October 7, 2021 October 12, 2021	Purchase 79.00 Shares of Kilroy Realty Corp @ $69.2952, Paid $3.95 Broker Commission	79.00	5,478.27	5,478.27	
October 8, 2021 October 13, 2021	Purchase 62.00 Shares of Hudson Pacific Properties Inc @ $27.0685, Paid $2.48 Broker Commission	62.00	1,680.73	1,680.73	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
October 11, 2021 October 13, 2021	Purchase 26.00 Shares of Mack-Cali Realty Corp @ $17.7828, Paid $0.78 Broker Commission	26.00	463.13	463.13	
October 12, 2021 October 14, 2021	Purchase 60.00 Shares of Hudson Pacific Properties Inc @ $27.1895, Paid $2.40 Broker Commission	60.00	1,633.77	1,633.77	
October 13, 2021 October 15, 2021	Purchase 52.00 Shares of Mack-Cali Realty Corp @ $18.0126, Paid $1.56 Broker Commission	52.00	938.22	938.22	
October 14, 2021 October 18, 2021	Purchase 6.00 Shares of Equinix Inc @ $769.7352, Paid $0.30 Broker Commission	6.00	4,618.71	4,618.71	
October 14, 2021 October 19, 2021	Purchase 20,000.00 Par Value of Morgan Stanley 1.164% 21 Oct 2025 @ 100.00%	20,000.00	20,000.00	20,000.00	
October 18, 2021 October 19, 2021	Purchase 50,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 98.60% Paid Accrued Interest of $22.84	50,000.00	49,300.78	49,300.78	
October 18, 2021 October 20, 2021	Purchase 440.00 Shares of Healthpeak Properties Inc @ $34.59, Paid $22.00 Broker Commission	440.00	15,241.60	15,241.60	
October 19, 2021 October 21, 2021	Purchase 115.00 Shares of Healthpeak Properties Inc @ $34.4325, Paid $5.75 Broker Commission	115.00	3,965.49	3,965.49	
October 19, 2021 October 21, 2021	Purchase 39.00 Shares of Kilroy Realty Corp @ $68.4835, Paid $1.95 Broker Commission	39.00	2,672.81	2,672.81	
October 21, 2021 October 25, 2021	Purchase 41.00 Shares of Medical Properties Trust Inc @ $20.775, Paid $1.64 Broker Commission	41.00	853.42	853.42	
October 25, 2021 October 27, 2021	Purchase 25,000.00 Par Value of Willis North America Inc 2.95% 15 Sep 2029 @ 103.09% Paid Accrued Interest of $86.04	25,000.00	25,771.25	25,771.25	
October 25, 2021 October 27, 2021	Purchase 49.00 Shares of Mack-Cali Realty Corp @ $18.495, Paid $1.47 Broker Commission	49.00	907.73	907.73	
October 27, 2021 October 29, 2021	Purchase 145.00 Shares of Mack-Cali Realty Corp @ $18.3648, Paid $4.35 Broker Commission	145.00	2,667.25	2,667.25	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
October 28, 2021 November 1, 2021	Purchase 215,000.00 Par Value of Wi Treasury Sec 1.125% 31 Oct 2026 @ 99.75% Paid Accrued Interest of $6.68	215,000.00	214,462.50	214,462.50	
October 28, 2021 November 1, 2021	Purchase 20.00 Shares of AvalonBay Communities Inc @ $238.9905, Paid $1.00 Broker Commission	20.00	4,780.81	4,780.81	
October 28, 2021 November 1, 2021	Purchase 88.00 Shares of Mack-Cali Realty Corp @ $18.4942, Paid $2.64 Broker Commission	88.00	1,630.13	1,630.13	
October 28, 2021 November 1, 2021	Purchase 60.00 Shares of Kilroy Realty Corp @ $68.0145, Paid $3.00 Broker Commission	60.00	4,083.87	4,083.87	
October 29, 2021 November 2, 2021	Purchase 35,000.00 Par Value of United States Treasury Note/Bond 1.125% 31 Oct 2026 @ 99.70% Paid Accrued Interest of $2.18	35,000.00	34,894.73	34,894.73	
October 29, 2021 November 2, 2021	Purchase 64.00 Shares of RPT Realty @ $13.304, Paid $1.92 Broker Commission	64.00	853.38	853.38	
October 29, 2021 November 2, 2021	Purchase 51.00 Shares of Healthpeak Properties Inc @ $35.5496, Paid $2.55 Broker Commission	51.00	1,815.58	1,815.58	
November 1, 2021 November 3, 2021	Purchase 30.00 Shares of American Tower Corp @ $281.7021, Paid $1.50 Broker Commission	30.00	8,452.56	8,452.56	
November 11, 2021 November 15, 2021	Purchase 200.00 Shares of Apple Hospitality REIT Inc @ $15.9958, Paid $6.00 Broker Commission	200.00	3,205.16	3,205.16	
November 12, 2021 November 15, 2021	Purchase 180,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 99.00%	180,000.00	178,200.00	178,200.00	
November 15, 2021 November 16, 2021	Purchase 125,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 97.62% Paid Accrued Interest of $6.47	125,000.00	122,019.73	122,019.73	
November 16, 2021 November 18, 2021	Purchase 7.00 Shares of Public Storage @ $328.282, Paid $0.35 Broker Commission	7.00	2,298.32	2,298.32	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
November 18, 2021 November 22, 2021	Purchase 60.00 Shares of First Industrial Realty Trust Inc @ $61.1284, Paid $3.00 Broker Commission	60.00	3,670.70	3,670.70	
November 29, 2021 December 1, 2021	Purchase 15,000.00 Par Value of Aercap Ireland Cap/Globa 3.3% 30 Jan 2032 @ 100.35% Paid Accrued Interest of $44.00	15,000.00	15,052.50	15,052.50	
November 29, 2021 December 1, 2021	Purchase 5,000.00 Par Value of American Transmission Systems Inc 2.65% 15 Jan 2032 @ 99.72%	5,000.00	4,986.20	4,986.20	
November 30, 2021 December 2, 2021	Purchase 5,000.00 Par Value of Bank of America Corp Variable 2.087% 14 Jun 2029 @ 98.67% Paid Accrued Interest of $48.70	5,000.00	4,933.60	4,933.60	
December 2, 2021 December 6, 2021	Purchase 18,000.00 Par Value of Shell International Finance BV 4.55% 12 Aug 2043 @ 124.95% Paid Accrued Interest of $259.35	18,000.00	22,490.10	22,490.10	
December 6, 2021 December 8, 2021	Purchase 13.00 Shares of Public Storage @ $339.6224, Paid $0.65 Broker Commission	13.00	4,415.74	4,415.74	
December 7, 2021 December 9, 2021	Purchase 10.00 Shares of Public Storage @ $340.1171, Paid $0.50 Broker Commission	10.00	3,401.67	3,401.67	
December 8, 2021 December 10, 2021	Purchase 958.00 Shares of Four Corners Property Trust Inc @ $28.18, Paid $38.32 Broker Commission	958.00	27,034.76	27,034.76	
December 9, 2021 December 13, 2021	Purchase 77.00 Shares of Four Corners Property Trust Inc @ $28.4401, Paid $3.08 Broker Commission	77.00	2,192.97	2,192.97	
December 10, 2021 December 14, 2021	Purchase 19.00 Shares of Four Corners Property Trust Inc @ $28.1328, Paid $0.76 Broker Commission	19.00	535.28	535.28	
December 13, 2021 December 15, 2021	Purchase 263.00 Shares of VICI Properties Inc @ $28.295, Paid $10.52 Broker Commission	263.00	7,452.11	7,452.11	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
December 14, 2021 December 16, 2021	Purchase 109.00 Shares of VICI Properties Inc @ $27.7644, Paid $4.36 Broker Commission	109.00	3,030.68	3,030.68	
December 22, 2021 December 27, 2021	Purchase 32.00 Shares of Mid-America Apartment Communities Inc @ $222.0054, Paid $1.60 Broker Commission	32.00	7,105.77	7,105.77	
December 23, 2021 December 28, 2021	Purchase 8.00 Shares of Alexandria Real Estate Equities Inc @ $217.7391, Paid $0.40 Broker Commission	8.00	1,742.31	1,742.31	
December 27, 2021 December 29, 2021	Purchase 25,000.00 Par Value of Bayer US Finance II LLC 2.85% 15 Apr 2025 @ 102.30% Paid Accrued Interest of $146.46	25,000.00	25,574.75	25,574.75	
December 28, 2021 December 30, 2021	Purchase 38.00 Shares of Mid-America Apartment Communities Inc @ $225.2732, Paid $1.90 Broker Commission	38.00	8,562.28	8,562.28	
December 31, 2021 January 4, 2022	Purchase 15.00 Shares of Four Corners Property Trust Inc @ $29.6007, Paid $0.60 Broker Commission	15.00	444.61	444.61	
January 6, 2022 January 10, 2022	Purchase 30,000.00 Par Value of Bayer US Finance II LLC 4.4% 15 Jul 2044 @ 110.24% Paid Accrued Interest of $641.67	30,000.00	33,073.20	33,073.20	
January 10, 2022 January 12, 2022	Purchase 45.00 Shares of Duke Realty Corp @ $60.1204, Paid $2.25 Broker Commission	45.00	2,707.67	2,707.67	
January 13, 2022 January 18, 2022	Purchase 64.00 Shares of Mid-America Apartment Communities Inc @ $219.0739, Paid $3.20 Broker Commission	64.00	14,023.93	14,023.93	
January 14, 2022 January 19, 2022	Purchase 420.00 Shares of Spirit Realty Capital Inc @ $47.60	420.00	19,992.00	19,992.00	
January 18, 2022 January 20, 2022	Purchase 13.00 Shares of Simon Property Group Inc @ $153.6053, Paid $0.65 Broker Commission	13.00	1,997.52	1,997.52	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
January 19, 2022 January 21, 2022	Purchase 25.00 Shares of SBA Communications Corp @ $322.2318, Paid $1.25 Broker Commission	25.00	8,057.05	8,057.05	
January 19, 2022 January 21, 2022	Purchase 80.00 Shares of Outfront Media Inc @ $24.9194, Paid $3.20 Broker Commission	80.00	1,996.75	1,996.75	
January 19, 2022 January 21, 2022	Purchase 10.00 Shares of Spirit Realty Capital Inc @ $48.5371, Paid $0.50 Broker Commission	10.00	485.87	485.87	
January 19, 2022 January 24, 2022	Purchase 15,000.00 Par Value of Morgan Stanley Variable 2.943% 21 Jan 2033 @ 100.00%	15,000.00	15,000.00	15,000.00	
January 20, 2022 January 24, 2022	Purchase 19.00 Shares of Apple Hospitality REIT Inc @ $16.5915, Paid $0.57 Broker Commission	19.00	315.81	315.81	
January 21, 2022 January 25, 2022	Purchase 170.00 Shares of American Homes 4 Rent @ $39.3537, Paid $8.50 Broker Commission	170.00	6,698.63	6,698.63	
January 24, 2022 January 26, 2022	Purchase 70.00 Shares of Phillips Edison & Co Inc @ $31.0755, Paid $3.50 Broker Commission	70.00	2,178.79	2,178.79	
January 25, 2022 January 27, 2022	Purchase 50.00 Shares of Simon Property Group Inc @ $147.4571, Paid $2.50 Broker Commission	50.00	7,375.36	7,375.36	
January 25, 2022 January 27, 2022	Purchase 26.00 Shares of Agree Realty Corp @ $64.7399, Paid $1.30 Broker Commission	26.00	1,684.54	1,684.54	
January 26, 2022 January 28, 2022	Purchase 100.00 Shares of Outfront Media Inc @ $23.9996, Paid $4.00 Broker Commission	100.00	2,403.96	2,403.96	
January 27, 2022 January 31, 2022	Purchase 44.00 Shares of Phillips Edison & Co Inc @ $30.9229, Paid $2.20 Broker Commission	44.00	1,362.81	1,362.81	
January 27, 2022 January 31, 2022	Purchase 22.00 Shares of Life Storage Inc @ $130.2003, Paid $1.10 Broker Commission	22.00	2,865.51	2,865.51	
January 31, 2022 February 2, 2022	Purchase 67.00 Shares of Alexandria Real Estate Equities Inc @ $193.0564, Paid $3.35 Broker Commission	67.00	12,938.13	12,938.13	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
February 2, 2022 February 4, 2022	Purchase 55.00 Shares of Alexandria Real Estate Equities Inc @ $197.3471, Paid $2.75 Broker Commission	55.00	10,856.84	10,856.84	
February 7, 2022 February 9, 2022	Purchase 80.00 Shares of Digital Realty Trust Inc @ $146.0619, Paid $4.00 Broker Commission	80.00	11,688.95	11,688.95	
December 15, 2021 February 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.875 %	100,000.00	101,875.00	101,875.00	
February 10, 2022 February 14, 2022	Purchase 5,000.00 Par Value of Morgan Stanley Variable 2.511% 20 Oct 2032 @ 94.13% Paid Accrued Interest of $40.11	5,000.00	4,706.55	4,706.55	
December 15, 2021 February 14, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.875 %	100,000.00	101,875.00	101,875.00	
February 9, 2022 February 14, 2022	Purchase 25,000.00 Par Value of Starbucks Corp 3% 14 Feb 2032 @ 99.81%	25,000.00	24,952.75	24,952.75	
December 15, 2021 February 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @101.875 %	100,000.00	101,875.00	101,875.00	
December 6, 2021 February 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/52 @99.453125 %	150,000.00	149,179.69	149,179.69	
February 11, 2022 February 15, 2022	Purchase 15,000.00 Par Value of JPMorgan Chase & Co Variable 2.58% 22 Apr 2032 @ 95.04% Paid Accrued Interest of $121.48	15,000.00	14,255.25	14,255.25	
February 11, 2022 February 15, 2022	Purchase 5,000.00 Par Value of Citigroup Inc 3.057% 25 Jan 2033 @ 98.51% Paid Accrued Interest of $8.49	5,000.00	4,925.60	4,925.60	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
February 14, 2022 February 16, 2022	Purchase 42.00 Shares of Healthcare Trust of America Inc @ $30.785, Paid $2.10 Broker Commission	42.00	1,295.07	1,295.07	
February 14, 2022 February 16, 2022	Purchase 61.00 Shares of American Homes 4 Rent @ $38.5994, Paid $3.05 Broker Commission	61.00	2,357.61	2,357.61	
February 18, 2022 February 22, 2022	Purchase 5,000.00 Par Value of Amgen Inc 3.35% 22 Feb 2032 @ 100.71%	5,000.00	5,035.35	5,035.35	
February 18, 2022 February 23, 2022	Purchase 86.00 Shares of RPT Realty @ $12.9764, Paid $2.58 Broker Commission	86.00	1,118.55	1,118.55	
February 22, 2022 February 24, 2022	Purchase 2.00 Shares of RPT Realty @ $12.8791, Paid $0.06 Broker Commission	2.00	25.82	25.82	
March 1, 2022 March 3, 2022	Purchase 22.00 Shares of RPT Realty @ $12.6838, Paid $0.66 Broker Commission	22.00	279.70	279.70	
March 1, 2022 March 3, 2022	Purchase 42.00 Shares of Healthpeak Properties Inc @ $30.9336, Paid $2.10 Broker Commission	42.00	1,301.31	1,301.31	
March 1, 2022 March 3, 2022	Purchase 35,000.00 Par Value of Capital One Financial Corp Variable 3.273% 01 Mar 2030 @ 100.00%	35,000.00	35,000.00	35,000.00	
March 3, 2022 March 7, 2022	Purchase 256.00 Shares of Sunstone Hotel Investors Inc @ $10.4919, Paid $7.68 Broker Commission	256.00	2,693.61	2,693.61	
March 2, 2022 March 8, 2022	Purchase 15,000.00 Par Value of Athene Global Funding 3.205% 08 Mar 2027 @ 100.00%	15,000.00	15,000.00	15,000.00	
January 26, 2022 March 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.76953125 %	100,000.00	99,769.53	99,769.53	
January 26, 2022 March 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.76953125 %	100,000.00	99,769.53	99,769.53	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
January 26, 2022 March 14, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.76953125 %	100,000.00	99,769.53	99,769.53	
March 8, 2022 March 15, 2022	Purchase 25,000.00 Par Value of Commonwealth Edison Co 3.85% 15 Mar 2052 @ 99.82%	25,000.00	24,955.75	24,955.75	
March 14, 2022 March 15, 2022	Purchase 65,000.00 Par Value of United States Treasury Note/Bond 1.875% 28 Feb 2027 @ 99.27% Paid Accrued Interest of $49.68	65,000.00	64,522.66	64,522.66	
March 15, 2022 March 17, 2022	Purchase 20.00 Shares of Realty Income Corp @ $65.089, Paid $1.00 Broker Commission	20.00	1,302.78	1,302.78	
March 21, 2022 March 23, 2022	Purchase 60,000.00 Par Value of Humana Inc 3.7% 23 Mar 2029 @ 99.87%	60,000.00	59,923.20	59,923.20	
March 22, 2022 March 24, 2022	Purchase 7.00 Shares of Mid-America Apartment Communities Inc @ $205.2027, Paid $0.35 Broker Commission	7.00	1,436.77	1,436.77	
March 28, 2022 March 30, 2022	Purchase 119.00 Shares of Park Hotels & Resorts Inc @ $19.1671, Paid $3.57 Broker Commission	119.00	2,284.45	2,284.45	
March 29, 2022 March 31, 2022	Purchase 81.00 Shares of Park Hotels & Resorts Inc @ $20.0047, Paid $3.24 Broker Commission	81.00	1,623.62	1,623.62	
March 29, 2022 March 31, 2022	Purchase 20.00 Shares of First Industrial Realty Trust Inc @ $63.1323, Paid $1.00 Broker Commission	20.00	1,263.65	1,263.65	
April 1, 2022 April 4, 2022	Purchase 55,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 Mar 2027 @ 99.78% Paid Accrued Interest of $15.03	55,000.00	54,879.69	54,879.69	
April 4, 2022 April 6, 2022	Purchase 110.00 Shares of Digital Realty Trust Inc @ $146.1481, Paid $5.50 Broker Commission	110.00	16,081.79	16,081.79	
April 4, 2022 April 6, 2022	Purchase 18.00 Shares of Lamar Advertising Co @ $117.52, Paid $0.90 Broker Commission	18.00	2,116.26	2,116.26	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
April 6, 2022 April 8, 2022	Purchase 10.00 Shares of Lamar Advertising Co @ $116.2343, Paid $0.50 Broker Commission	10.00	1,162.84	1,162.84	
February 25, 2022 April 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.51953125 %	75,000.00	73,139.65	73,139.65	
March 2, 2022 April 13, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @98.53515625 %	25,000.00	24,633.79	24,633.79	
February 25, 2022 April 13, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.51953125 %	75,000.00	73,139.65	73,139.65	
March 2, 2022 April 13, 2022	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @98.53515625 %	25,000.00	24,633.79	24,633.79	
February 25, 2022 April 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.51953125 %	75,000.00	73,139.65	73,139.65	
March 2, 2022 April 13, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @98.53515625 %	25,000.00	24,633.79	24,633.79	
April 18, 2022 April 20, 2022	Purchase 50.00 Shares of Extra Space Storage Inc @ $213.4628, Paid $2.50 Broker Commission	50.00	10,675.64	10,675.64	
April 18, 2022 April 20, 2022	Purchase 15,000.00 Par Value of Morgan Stanley Variable 5.297% 20 Apr 2037 @ 100.00%	15,000.00	15,000.00	15,000.00	
April 19, 2022 April 21, 2022	Purchase 9.00 Shares of First Industrial Realty Trust Inc @ $63.6071, Paid $0.45 Broker Commission	9.00	572.91	572.91	
April 19, 2022 April 21, 2022	Purchase 22.00 Shares of Veris Residential Inc @ $16.6743, Paid $0.66 Broker Commission	22.00	367.49	367.49	
April 19, 2022 April 21, 2022	Purchase 16.00 Shares of CareTrust REIT Inc @ $16.9787, Paid $0.48 Broker Commission	16.00	272.14	272.14	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
April 22, 2022 April 25, 2022	Purchase 100,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 Feb 2042 @ 89.00% Paid Accrued Interest of $452.69	100,000.00	89,000.00	89,000.00	
April 25, 2022 April 26, 2022	Purchase 30,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 Feb 2042 @ 89.94% Paid Accrued Interest of $137.78	30,000.00	26,981.25	26,981.25	
April 25, 2022 April 27, 2022	Purchase 60.00 Shares of Digital Realty Trust Inc @ $150.9952, Paid $3.00 Broker Commission	60.00	9,062.71	9,062.71	
April 27, 2022 April 29, 2022	Purchase 96.00 Shares of Empire State Realty Trust Inc @ $8.5012, Paid $1.92 Broker Commission	96.00	818.04	818.04	
April 27, 2022 April 29, 2022	Purchase 34.00 Shares of Sabra Health Care REIT Inc @ $11.8261, Paid $1.02 Broker Commission	34.00	403.11	403.11	
April 21, 2022 May 2, 2022	Purchase 130,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 30 Apr 2027 USD @ 99.42% Paid Accrued Interest of $20.31	130,000.00	129,251.15	129,251.15	
April 21, 2022 May 2, 2022	Purchase 130,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 30 Apr 2027 USD @ 98.85% Paid Accrued Interest of $19.43	130,000.00	128,502.61	128,502.61	
April 22, 2022 May 2, 2022	Purchase 90,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 30 Apr 2027 USD @ 99.02% Paid Accrued Interest of $13.45	90,000.00	89,115.88	89,115.88	
April 28, 2022 May 2, 2022	Purchase 19.00 Shares of CareTrust REIT Inc @ $16.7213, Paid $0.57 Broker Commission	19.00	318.27	318.27	
April 21, 2022 May 2, 2022	Reversal of Purchase 130,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 30 Apr 2027 USD @ 99.42% Paid Accrued Interest of $20.31	130,000.00	129,251.15	129,251.15	
April 29, 2022 May 3, 2022	Purchase 21.00 Shares of CareTrust REIT Inc @ $16.2131, Paid $0.63 Broker Commission	21.00	341.11	341.11	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 2, 2022 May 4, 2022	Purchase 20.00 Shares of Duke Realty Corp @ $52.9323, Paid $1.00 Broker Commission	20.00	1,059.65	1,059.65	
May 3, 2022 May 5, 2022	Purchase 92.00 Shares of Sabra Health Care REIT Inc @ $12.27, Paid $2.76 Broker Commission	92.00	1,131.60	1,131.60	
May 3, 2022 May 5, 2022	Purchase 24.00 Shares of Federal Realty Investment Trust @ $118.2672, Paid $1.20 Broker Commission	24.00	2,839.61	2,839.61	
May 3, 2022 May 5, 2022	Purchase 43.00 Shares of Urban Edge Properties @ $18.7603, Paid $1.29 Broker Commission	43.00	807.98	807.98	
May 4, 2022 May 6, 2022	Purchase 39.00 Shares of Urban Edge Properties @ $19.3398, Paid $1.17 Broker Commission	39.00	755.42	755.42	
May 5, 2022 May 9, 2022	Purchase 5,000.00 Par Value of Vici Properties / Note 5.75% 01 Feb 2027 @ 100.25% Paid Accrued Interest of $78.26	5,000.00	5,012.50	5,012.50	
May 5, 2022 May 9, 2022	Purchase 49.00 Shares of Urban Edge Properties @ $19.001, Paid $1.47 Broker Commission	49.00	932.52	932.52	
May 5, 2022 May 9, 2022	Purchase 10,000.00 Par Value of VICI Properties LP / VICI Note Co Inc 4.5% 01 Sep 2026 @ 95.75% Paid Accrued Interest of $85.00	10,000.00	9,575.00	9,575.00	
May 9, 2022 May 11, 2022	Purchase 11.00 Shares of Sun Communities Inc @ $157.8128, Paid $0.55 Broker Commission	11.00	1,736.49	1,736.49	
May 9, 2022 May 11, 2022	Purchase 46.00 Shares of CareTrust REIT Inc @ $16.609, Paid $1.38 Broker Commission	46.00	765.39	765.39	
May 9, 2022 May 11, 2022	Purchase 3.00 Shares of Life Storage Inc @ $111.4787, Paid $0.15 Broker Commission	3.00	334.59	334.59	
April 28, 2022 May 12, 2022	Purchase 150,000.00 Par Value 147,496.17 Current Face of Fannie Mae Pool FN BQ6913 2% 01 Dec 2051 @88.66796875 % Paid Accrued Interest of $90.14	147,496.17	130,781.85	130,781.85	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
April 28, 2022 May 12, 2022	Purchase 150,000.00 Par Value 146,895.23 Current Face of Fannie Mae Pool FN BQ6913 2% 01 Dec 2051 @88.66796875 % Paid Accrued Interest of $89.77	146,895.23	130,249.02	130,249.02	
April 28, 2022 May 12, 2022	Reversal of Purchase 150,000.00 Par Value 147,496.17 Current Face of Fannie Mae Pool FN BQ6913 2% 01 Dec 2051 @88.66796875 % Paid Accrued Interest of $90.14	147,496.17	130,781.85	130,781.85	
May 13, 2022 May 17, 2022	Purchase 5,000.00 Par Value of VICI Properties LP / VICI Note Co Inc 3.875% 15 Feb 2029 @ 88.00% Paid Accrued Interest of $49.51	5,000.00	4,400.00	4,400.00	
May 16, 2022 May 18, 2022	Purchase 51.00 Shares of Ventas Inc @ $55.5987, Paid $2.55 Broker Commission	51.00	2,838.08	2,838.08	
May 16, 2022 May 18, 2022	Purchase 19.00 Shares of Broadstone Net Lease Inc @ $20.3392, Paid $0.76 Broker Commission	19.00	387.20	387.20	
May 17, 2022 May 19, 2022	Purchase 19.00 Shares of RPT Realty @ $12.8187, Paid $0.57 Broker Commission	19.00	244.13	244.13	
May 19, 2022 May 23, 2022	Purchase 25,000.00 Par Value of Morgan Stanley Variable 1.928% 28 Apr 2032 @ 80.51% Paid Accrued Interest of $33.47	25,000.00	20,128.50	20,128.50	
May 23, 2022 May 25, 2022	Purchase 90.00 Shares of Apple Hospitality REIT Inc @ $15.5894, Paid $2.70 Broker Commission	90.00	1,405.75	1,405.75	
May 25, 2022 May 27, 2022	Purchase 50.00 Shares of EastGroup Properties Inc @ $156.7019, Paid $2.50 Broker Commission	50.00	7,837.60	7,837.60	
June 13, 2022 June 15, 2022	Purchase 380,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 Jun 2025 @ 98.13%	380,000.00	372,875.00	372,875.00	
June 17, 2022 June 21, 2022	Purchase 50,000.00 Par Value of United States Treasury Note/Bond 2.5% 30 Apr 2024 @ 98.78% Paid Accrued Interest of $176.63	50,000.00	49,390.32	49,390.32	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 23, 2022 June 27, 2022	Purchase 36.00 Shares of Realty Income Corp @ $67.9434, Paid $1.80 Broker Commission	36.00	2,447.76	2,447.76	
June 28, 2022 June 30, 2022	Purchase 50,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 30 Jun 2027 USD 'AA-2027' @ 100.00%	50,000.00	50,000.00	50,000.00	
June 28, 2022 June 30, 2022	Purchase 31.00 Shares of Realty Income Corp @ $69.1615, Paid $1.55 Broker Commission	31.00	2,145.56	2,145.56	
June 28, 2022 June 30, 2022	Purchase 300.00 Shares of Medical Properties Trust Inc @ $15.557, Paid $9.00 Broker Commission	300.00	4,676.10	4,676.10	
Total Purchases			**$5,926,788.60**	**$5,926,788.60**	**$0.00**
Sales					
June 29, 2021 July 1, 2021	Sale 5,000.00 Par Value of Energy Transfer LP 5% 15 May 2050 @ 115.44% Received Accrued Interest of $31.94	5,000.00	5,771.95	4,492.24	1,279.71
June 29, 2021 July 1, 2021	Sale 26.00 Shares of Federal Realty Investment Trust @ $117.7159, Paid $0.02 SEC Fee, $1.30 Broker Commission	26.00	3,059.29	2,431.78	627.51
July 1, 2021 July 2, 2021	Sale 120,000.00 Par Value of United States Treasury Note/Bond .75% 30 Apr 2026 @ 99.48% Received Accrued Interest of $154.08	120,000.00	119,381.25	119,471.79	-90.54
July 6, 2021 July 8, 2021	Sale 6.00 Shares of American Assets Tr Inc Com @ $37.5312, Paid $0.30 Broker Commission, $0.01 SEC Fee	6.00	224.88	151.87	73.01
July 6, 2021 July 8, 2021	Sale 58.00 Shares of Broadstone Net Lease Inc @ $24.2481, Paid $0.01 SEC Fee, $2.32 Broker Commission	58.00	1,404.06	1,063.46	340.60
July 8, 2021 July 12, 2021	Sale 187.00 Shares of Empire State Realty Trust Inc @ $11.7817, Paid $0.02 SEC Fee, $5.61 Broker Commission	187.00	2,197.55	2,505.49	-307.94

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
July 8, 2021 July 12, 2021	Sale 70.00 Shares of VEREIT Inc @ $46.8076, Paid $3.50 Broker Commission, $0.02 SEC Fee	70.00	3,273.01	2,493.27	779.74
July 13, 2021 July 14, 2021	Sale 775,000.00 Par Value of United States Treasury Note/Bond .125% 30 Apr 2023 @ 99.81% Received Accrued Interest of $197.44	775,000.00	773,546.88	774,365.80	-818.92
July 13, 2021 July 15, 2021	Sale 131.00 Shares of VEREIT Inc @ $47.337, Paid $6.55 Broker Commission, $0.04 SEC Fee	131.00	6,194.56	4,665.97	1,528.59
July 13, 2021 July 15, 2021	Sale 60.00 Shares of Cousins Properties Inc @ $38.1736, Paid $3.00 Broker Commission, $0.02 SEC Fee	60.00	2,287.40	2,015.09	272.31
July 14, 2021 July 16, 2021	Sale 24.00 Shares of American Assets Tr Inc Com @ $37.2398, Paid $0.01 SEC Fee, $1.20 Broker Commission	24.00	892.55	607.48	285.07
July 14, 2021 July 16, 2021	Sale 49.00 Shares of Ryman Hospitality Properties Inc @ $78.9447, Paid $0.02 SEC Fee, $2.45 Broker Commission	49.00	3,865.82	2,703.63	1,162.19
July 15, 2021 July 19, 2021	Sale 26.00 Shares of Regency Centers Corp @ $64.7562, Paid $0.01 SEC Fee, $1.30 Broker Commission	26.00	1,682.35	1,154.65	527.70
July 15, 2021 July 19, 2021	Sale 24.00 Shares of American Assets Tr Inc Com @ $37.2026, Paid $0.01 SEC Fee, $1.20 Broker Commission	24.00	891.65	607.48	284.17
July 20, 2021 July 22, 2021	Sale 45.00 Shares of Regency Centers Corp @ $64.523, Paid $2.25 Broker Commission, $0.02 SEC Fee	45.00	2,901.27	1,998.43	902.84
July 23, 2021 July 26, 2021	Sale 65,000.00 Par Value of United States Treasury Note/Bond .75% 30 Apr 2026 @ 100.17% Received Accrued Interest of $115.25	65,000.00	65,108.08	64,713.88	394.20
July 27, 2021 July 29, 2021	Sale 160.00 Shares of VEREIT Inc @ $49.4098, Paid $0.05 SEC Fee, $8.00 Broker Commission	160.00	7,897.52	5,698.91	2,198.61

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
July 30, 2021 August 3, 2021	Sale 42.00 Shares of WP Carey Inc @ $81.1674, Paid $2.10 Broker Commission, $0.02 SEC Fee	42.00	3,406.91	3,276.00	130.91
August 5, 2021 August 9, 2021	Sale 104.00 Shares of SITE Centers Corp @ $15.7997, Paid $0.01 SEC Fee, $3.12 Broker Commission	104.00	1,640.04	1,563.33	76.71
August 10, 2021 August 12, 2021	Sale 74.00 Shares of SITE Centers Corp @ $15.664, Paid $0.01 SEC Fee, $2.22 Broker Commission	74.00	1,156.91	1,112.37	44.54
August 13, 2021 August 16, 2021	Sale 80,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 May 2051 @ 108.64% Received Accrued Interest of $480.16	80,000.00	86,912.58	83,108.57	3,804.01
August 19, 2021 August 20, 2021	Sale 20,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2041 @ 101.66% Received Accrued Interest of $5.10	20,000.00	20,331.25	19,630.82	700.43
August 19, 2021 August 23, 2021	Sale 12.00 Shares of Regency Centers Corp @ $64.0986, Paid $0.01 SEC Fee, $0.60 Broker Commission	12.00	768.57	532.91	235.66
August 23, 2021 August 25, 2021	Sale 90.00 Shares of Life Storage Inc @ $121.1938, Paid $0.06 SEC Fee, $4.50 Broker Commission	90.00	10,902.88	6,212.34	4,690.54
August 25, 2021 August 26, 2021	Sale 105,000.00 Par Value of United States Treas Nts 0.125% 31 May 2023 @ 99.85% Received Accrued Interest of $31.20	105,000.00	104,840.04	104,932.66	-92.62
August 26, 2021 August 27, 2021	Sale 255,000.00 Par Value of United States Treasury Note/Bond .625% 31 Jul 2026 @ 99.00% Received Accrued Interest of $116.93	255,000.00	252,450.00	253,527.33	-1,077.33
August 26, 2021 August 27, 2021	Sale 130,000.00 Par Value of United States Treasury Note/Bond .625% 31 Jul 2026 @ 99.00% Received Accrued Interest of $59.61	130,000.00	128,700.00	129,249.24	-549.24
September 8, 2021 September 10, 2021	Sale 106.00 Shares of Broadstone Net Lease Inc @ $27.5934, Paid $4.24 Broker Commission, $0.02 SEC Fee	106.00	2,920.64	1,943.56	977.08

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
September 9, 2021 September 13, 2021	Sale 28.00 Shares of Broadstone Net Lease Inc @ $26.8436, Paid $0.01 SEC Fee, $1.12 Broker Commission	28.00	750.49	513.39	237.10
September 14, 2021 September 16, 2021	Sale 25.00 Shares of Park Hotels & Resorts Inc @ $19.0738, Paid $0.01 SEC Fee, $0.75 Broker Commission	25.00	476.09	520.88	-44.79
September 22, 2021 September 24, 2021	Sale 80.00 Shares of Apple Hospitality REIT Inc @ $16.0514, Paid $0.01 SEC Fee, $2.40 Broker Commission	80.00	1,281.70	853.39	428.31
September 22, 2021 September 24, 2021	Sale 32.00 Shares of Retail Properties of America Inc @ $12.9694, Paid $0.01 SEC Fee, $0.96 Broker Commission	32.00	414.05	319.22	94.83
September 23, 2021 September 27, 2021	Sale 135.00 Shares of Retail Properties of America Inc @ $13.0224, Paid $4.05 Broker Commission, $0.01 SEC Fee	135.00	1,753.96	1,346.69	407.27
September 24, 2021 September 27, 2021	Sale 130,000.00 Par Value of United States Treasury Note/Bond .625% 31 Jul 2026 @ 98.48% Received Accrued Interest of $128.06	130,000.00	128,024.94	129,249.23	-1,224.29
September 24, 2021 September 28, 2021	Sale 49.00 Shares of Retail Properties of America Inc @ $12.8584, Paid $1.47 Broker Commission, $0.01 SEC Fee	49.00	628.58	488.79	139.79
September 28, 2021 September 30, 2021	Sale 34.00 Shares of Broadstone Net Lease Inc @ $24.9617, Paid $1.36 Broker Commission, $0.01 SEC Fee	34.00	847.33	623.41	223.92
September 30, 2021 October 4, 2021	Sale 75.00 Shares of Broadstone Net Lease Inc @ $24.86, Paid $0.01 SEC Fee, $3.00 Broker Commission	75.00	1,861.49	1,375.16	486.33
September 30, 2021 October 4, 2021	Sale 118.00 Shares of Apple Hospitality REIT Inc @ $15.7366, Paid $0.01 SEC Fee, $3.54 Broker Commission	118.00	1,853.37	1,258.75	594.62

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
October 1, 2021 October 4, 2021	Sale 345,000.00 Par Value of United States Treasury Note/Bond .125% 31 Aug 2023 @ 99.76% Received Accrued Interest of $40.50	345,000.00	344,182.77	344,210.50	-27.73
October 1, 2021 October 5, 2021	Sale 47.00 Shares of Broadstone Net Lease Inc @ $25.4945, Paid $1.88 Broker Commission, $0.01 SEC Fee	47.00	1,196.35	861.76	334.59
October 6, 2021 October 7, 2021	Sale 75,000.00 Par Value of United States Treasury Note/Bond .75% 31 Aug 2026 @ 98.97% Received Accrued Interest of $57.49	75,000.00	74,225.01	74,734.16	-509.15
October 8, 2021 October 13, 2021	Sale 48.00 Shares of Retail Properties of America Inc @ $13.5357, Paid $0.01 SEC Fee, $1.44 Broker Commission	48.00	648.26	478.82	169.44
October 12, 2021 October 14, 2021	Sale 41.00 Shares of VICI Properties Inc @ $29.638, Paid $1.64 Broker Commission, $0.01 SEC Fee	41.00	1,213.51	1,206.50	7.01
October 12, 2021 October 14, 2021	Sale 10.00 Shares of Extra Space Storage Inc @ $176.6209, Paid $0.50 Broker Commission, $0.01 SEC Fee	10.00	1,765.70	1,071.97	693.73
October 12, 2021 October 14, 2021	Sale 31.00 Shares of Broadstone Net Lease Inc @ $25.4835, Paid $1.24 Broker Commission, $0.01 SEC Fee	31.00	788.74	568.40	220.34
October 14, 2021 October 18, 2021	Sale 5,000.00 Par Value of Morgan Stanley 1.512% 20 Jul 2027 @ 98.92% Received Accrued Interest of $18.48	5,000.00	4,945.85	5,000.00	-54.15
October 14, 2021 October 18, 2021	Sale 33.00 Shares of Broadstone Net Lease Inc @ $25.8724, Paid $1.32 Broker Commission, $0.01 SEC Fee	33.00	852.46	605.07	247.39
October 19, 2021 October 21, 2021	Sale 26.00 Shares of Extra Space Storage Inc @ $183.7034, Paid $0.03 SEC Fee, $1.30 Broker Commission	26.00	4,774.96	2,787.12	1,987.84

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
October 20, 2021 October 22, 2021	Sale 43.00 Shares of Broadstone Net Lease Inc @ $26.0707, Paid $0.01 SEC Fee, $1.72 Broker Commission	43.00	1,119.31	788.43	330.88
October 25, 2021 October 27, 2021	Sale 158.00 Shares of VEREIT Inc @ $51.9676, Paid $7.90 Broker Commission, $0.05 SEC Fee	158.00	8,202.93	5,627.65	2,575.28
October 28, 2021 October 29, 2021	Sale 220,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 98.61% Received Accrued Interest of $153.37	220,000.00	216,949.22	218,536.32	-1,587.10
October 29, 2021 November 2, 2021	Sale 10.00 Shares of Equinix Inc @ $838.0247, Paid $0.05 SEC Fee, $0.50 Broker Commission	10.00	8,379.70	4,872.61	3,507.09
November 1, 2021 November 3, 2021	Sale 20.00 Shares of SBA Communications Corp @ $347.0945, Paid $1.00 Broker Commission, $0.04 SEC Fee	20.00	6,940.85	5,362.30	1,578.55
November 10, 2021 November 15, 2021	Sale 50.00 Shares of Welltower Inc @ $87.147, Paid $2.50 Broker Commission, $0.03 SEC Fee	50.00	4,354.82	4,026.44	328.38
November 10, 2021 November 15, 2021	Sale 41.00 Shares of Broadstone Net Lease Inc @ $26.0885, Paid $0.01 SEC Fee, $1.64 Broker Commission	41.00	1,067.98	751.76	316.22
November 11, 2021 November 15, 2021	Sale 310.00 Shares of Host Hotels & Resorts Inc @ $17.8141, Paid $9.30 Broker Commission, $0.03 SEC Fee	310.00	5,513.04	4,415.40	1,097.64
November 12, 2021 November 15, 2021	Sale 180,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 101.79% Received Accrued Interest of $900.00	180,000.00	183,220.31	179,885.85	3,334.46
November 15, 2021 November 16, 2021	Sale 125,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 100.39% Received Accrued Interest of $631.79	125,000.00	125,488.28	124,920.72	567.56
November 12, 2021 November 16, 2021	Sale 46.00 Shares of Brixmor Property Group Inc @ $24.386, Paid $1.84 Broker Commission, $0.01 SEC Fee	46.00	1,119.91	760.54	359.37

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
November 15, 2021 November 17, 2021	Sale 37.00 Shares of RPT Realty @ $13.9459, Paid $0.01 SEC Fee, $1.11 Broker Commission	37.00	514.88	483.18	31.70
November 17, 2021 November 18, 2021	Sale 50,000.00 Par Value of United States Treasury Note/Bond .125% 31 Aug 2023 @ 99.39% Received Accrued Interest of $13.64	50,000.00	49,697.27	49,885.57	-188.30
November 18, 2021 November 22, 2021	Sale 50.00 Shares of Rexford Industrial Realty Inc @ $70.864, Paid $0.02 SEC Fee, $2.50 Broker Commission	50.00	3,540.68	2,516.66	1,024.02
November 29, 2021 December 1, 2021	Sale 86.00 Shares of Welltower Inc @ $82.1734, Paid $0.04 SEC Fee, $4.30 Broker Commission	86.00	7,062.57	6,925.48	137.09
November 30, 2021 December 2, 2021	Sale 54.00 Shares of American Campus Communities Inc @ $51.8451, Paid $2.70 Broker Commission, $0.02 SEC Fee	54.00	2,796.92	2,253.16	543.76
December 2, 2021 December 6, 2021	Sale 15,000.00 Par Value of Exxon Mobil Corp 4.327% 19 Mar 2050 @ 125.29% Received Accrued Interest of $138.82	15,000.00	18,793.20	15,000.00	3,793.20
December 6, 2021 December 8, 2021	Sale 37.00 Shares of Life Storage Inc @ $137.9085, Paid $1.85 Broker Commission, $0.03 SEC Fee	37.00	5,100.73	2,553.96	2,546.77
December 7, 2021 December 9, 2021	Sale 20.00 Shares of Life Storage Inc @ $141.6487, Paid $0.02 SEC Fee, $1.00 Broker Commission	20.00	2,831.95	1,380.52	1,451.43
December 8, 2021 December 10, 2021	Sale 162.00 Shares of Park Hotels & Resorts Inc @ $19.0305, Paid $0.02 SEC Fee, $4.86 Broker Commission	162.00	3,078.06	3,375.28	-297.22
December 8, 2021 December 10, 2021	Sale 15.00 Shares of Phillips Edison & Co Inc @ $32.5897, Paid $0.75 Broker Commission, $0.01 SEC Fee	15.00	488.09	423.08	65.01
December 8, 2021 December 10, 2021	Sale 42.00 Shares of Kite Realty Group Trust @ $21.8189, Paid $0.01 SEC Fee, $1.68 Broker Commission	42.00	914.70	691.99	222.71

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
December 13, 2021 December 15, 2021	Sale 54.00 Shares of Gaming and Leisure Properties Inc @ $46.366, Paid $0.02 SEC Fee, $2.70 Broker Commission	54.00	2,501.04	2,154.77	346.27
December 14, 2021 December 16, 2021	Sale 205.00 Shares of Gaming and Leisure Properties Inc @ $45.7854, Paid $0.05 SEC Fee, $10.25 Broker Commission	205.00	9,375.71	8,180.15	1,195.56
December 17, 2021 December 21, 2021	Sale 105.00 Shares of Phillips Edison & Co Inc @ $31.6471, Paid $0.02 SEC Fee, $5.25 Broker Commission	105.00	3,317.68	2,961.53	356.15
December 21, 2021 December 23, 2021	Sale 20.00 Shares of Essex Property Trust Inc @ $339.9592, Paid $0.04 SEC Fee, $1.00 Broker Commission	20.00	6,798.14	4,813.51	1,984.63
December 22, 2021 December 27, 2021	Sale 20.00 Shares of Essex Property Trust Inc @ $344.2366, Paid $0.04 SEC Fee, $1.00 Broker Commission	20.00	6,883.69	4,813.51	2,070.18
December 23, 2021 December 28, 2021	Sale 15.00 Shares of Essex Property Trust Inc @ $343.4541, Paid $0.75 Broker Commission, $0.03 SEC Fee	15.00	5,151.03	3,610.13	1,540.90
December 28, 2021 December 30, 2021	Sale 32.00 Shares of American Campus Communities Inc @ $56.754, Paid $1.60 Broker Commission, $0.01 SEC Fee	32.00	1,814.52	1,335.21	479.31
December 28, 2021 December 30, 2021	Sale 183.00 Shares of UDR Inc @ $59.3559, Paid $9.15 Broker Commission, $0.06 SEC Fee	183.00	10,852.92	7,683.33	3,169.59
December 28, 2021 December 30, 2021	Sale 76.00 Shares of Diversified Healthcare Trust @ $2.6214, Paid $0.01 SEC Fee, $0.76 Broker Commission	76.00	198.46	404.60	-206.14
December 29, 2021 December 31, 2021	Sale 20.00 Shares of Xenia Hotels & Resorts Inc @ $17.8981, Paid $0.01 SEC Fee, $0.60 Broker Commission	20.00	357.35	336.67	20.68

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
December 29, 2021 December 31, 2021	Sale 47.00 Shares of Invitation Homes Inc @ $45.2808, Paid $2.35 Broker Commission, $0.02 SEC Fee	47.00	2,125.83	1,163.62	962.21
December 29, 2021 December 31, 2021	Sale 14.00 Shares of SBA Communications Corp @ $385.9654, Paid $0.70 Broker Commission, $0.03 SEC Fee	14.00	5,402.79	3,753.61	1,649.18
December 29, 2021 December 31, 2021	Sale 30.00 Shares of Diversified Healthcare Trust @ $2.767, Paid $0.01 SEC Fee, $0.30 Broker Commission	30.00	82.70	159.71	-77.01
January 5, 2022 January 7, 2022	Sale 108.00 Shares of Healthpeak Properties Inc @ $36.4429, Paid $5.40 Broker Commission, $0.03 SEC Fee	108.00	3,930.40	3,619.94	310.46
January 10, 2022 January 12, 2022	Sale 119.00 Shares of Medical Properties Trust Inc @ $23.4932, Paid $4.76 Broker Commission, $0.02 SEC Fee	119.00	2,790.91	2,444.35	346.56
December 15, 2021 January 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.1171875 %	100,000.00	102,117.19	102,308.14	-190.95
January 11, 2022 January 13, 2022	Sale 180.00 Shares of Diversified Healthcare Trust @ $3.2637, Paid $0.01 SEC Fee, $1.80 Broker Commission	180.00	585.66	958.25	-372.59
January 11, 2022 January 13, 2022	Sale 6.00 Shares of Phillips Edison & Co Inc @ $34.1634, Paid $0.01 SEC Fee, $0.30 Broker Commission	6.00	204.67	169.23	35.44
December 15, 2021 January 13, 2022	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.1171875 %	100,000.00	102,117.19	102,308.14	190.95
December 15, 2021 January 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.1171875 %	100,000.00	102,117.19	102,271.25	-154.06

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
December 6, 2021 January 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/52 @99.6523437 %	150,000.00	149,478.52	149,274.74	203.78
January 12, 2022 January 14, 2022	Sale 181.00 Shares of Diversified Healthcare Trust @ $3.2163, Paid $0.01 SEC Fee, $1.81 Broker Commission	181.00	580.33	963.59	-383.26
January 13, 2022 January 18, 2022	Sale 40.00 Shares of Essex Property Trust Inc @ $348.7347, Paid $0.08 SEC Fee, $2.00 Broker Commission	40.00	13,947.31	9,627.01	4,320.30
January 14, 2022 January 19, 2022	Sale 57.00 Shares of Diversified Healthcare Trust @ $3.3068, Paid $0.01 SEC Fee, $0.57 Broker Commission	57.00	187.91	303.45	-115.54
January 14, 2022 January 19, 2022	Sale 146.00 Shares of STORE Capital Corp @ $33.4901, Paid $7.30 Broker Commission, $0.03 SEC Fee	146.00	4,882.22	4,126.87	755.35
January 18, 2022 January 20, 2022	Sale 79.00 Shares of Brixmor Property Group Inc @ $26.2666, Paid $3.16 Broker Commission, $0.02 SEC Fee	79.00	2,071.88	1,357.81	714.07
January 19, 2022 January 21, 2022	Sale 38.00 Shares of Diversified Healthcare Trust @ $3.0957, Paid $0.01 SEC Fee, $0.38 Broker Commission	38.00	117.25	202.30	-85.05
January 19, 2022 January 21, 2022	Sale 26.00 Shares of STORE Capital Corp @ $32.6941, Paid $0.01 SEC Fee, $1.30 Broker Commission	26.00	848.74	734.93	113.81
January 21, 2022 January 25, 2022	Sale 38.00 Shares of Diversified Healthcare Trust @ $3.0132, Paid $0.01 SEC Fee, $0.38 Broker Commission	38.00	114.11	202.30	-88.19
January 21, 2022 January 25, 2022	Sale 45.00 Shares of Hudson Pacific Properties Inc @ $23.7973, Paid $0.01 SEC Fee, $1.80 Broker Commission	45.00	1,069.07	1,268.88	-199.81

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
January 25, 2022 January 27, 2022	Sale 37.00 Shares of Equity Residential @ $87.544, Paid $1.85 Broker Commission, $0.02 SEC Fee	37.00	3,237.26	2,700.20	537.06
January 25, 2022 January 27, 2022	Sale 290.00 Shares of Medical Properties Trust Inc @ $22.6478, Paid $11.60 Broker Commission, $0.04 SEC Fee	290.00	6,556.22	5,956.81	599.41
January 31, 2022 February 2, 2022	Sale 300.00 Shares of Healthpeak Properties Inc @ $35.1819, Paid $0.06 SEC Fee, $15.00 Broker Commission	300.00	10,539.51	10,055.38	484.13
February 1, 2022 February 3, 2022	Sale 176.00 Shares of Healthpeak Properties Inc @ $34.9107, Paid $8.80 Broker Commission, $0.04 SEC Fee	176.00	6,135.44	5,899.15	236.29
February 2, 2022 February 4, 2022	Sale 232.00 Shares of Healthpeak Properties Inc @ $35.0467, Paid $11.60 Broker Commission, $0.05 SEC Fee	232.00	8,119.18	7,776.15	343.03
February 2, 2022 February 4, 2022	Sale 107.00 Shares of Medical Properties Trust Inc @ $22.7906, Paid $0.02 SEC Fee, $4.28 Broker Commission	107.00	2,434.29	2,197.86	236.43
February 2, 2022 February 4, 2022	Sale 30.00 Shares of Hudson Pacific Properties Inc @ $23.8808, Paid $1.20 Broker Commission, $0.01 SEC Fee	30.00	715.21	845.92	-130.71
February 2, 2022 February 4, 2022	Sale 30.00 Shares of JBG SMITH Properties @ $27.5196, Paid $0.01 SEC Fee, $1.20 Broker Commission	30.00	824.38	1,101.62	-277.24
February 7, 2022 February 9, 2022	Sale 44.00 Shares of EPR Properties @ $43.815, Paid $2.20 Broker Commission, $0.01 SEC Fee	44.00	1,925.65	2,172.09	-246.44
February 7, 2022 February 9, 2022	Sale 3.00 Shares of SBA Communications Corp @ $321.5572, Paid $0.01 SEC Fee, $0.15 Broker Commission	3.00	964.51	968.20	-3.69

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
February 7, 2022 February 9, 2022	Sale 45.00 Shares of Diversified Healthcare Trust @ $3.0501, Paid $0.01 SEC Fee, $0.45 Broker Commission	45.00	136.79	239.57	-102.78
January 26, 2022 February 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @100.0078125 %	100,000.00	100,007.81	101,683.22	-1,675.41
January 26, 2022 February 14, 2022	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @100.0078125 %	100,000.00	100,007.81	101,683.22	1,675.41
January 26, 2022 February 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @100.0078125 %	100,000.00	100,007.81	101,875.00	-1,867.19
February 14, 2022 February 16, 2022	Sale 54.00 Shares of Invitation Homes Inc @ $41.4479, Paid $2.70 Broker Commission, $0.02 SEC Fee	54.00	2,235.47	1,336.94	898.53
February 14, 2022 February 16, 2022	Sale 41.00 Shares of Healthpeak Properties Inc @ $32.231, Paid $0.01 SEC Fee, $2.05 Broker Commission	41.00	1,319.41	1,374.23	-54.82
February 16, 2022 February 18, 2022	Sale 63.00 Shares of Spirit Realty Capital Inc @ $47.0905, Paid $3.15 Broker Commission, $0.02 SEC Fee	63.00	2,963.53	3,000.25	-36.72
March 1, 2022 March 3, 2022	Sale 6.00 Shares of Alexandria Real Estate Equities Inc @ $189.0317, Paid $0.30 Broker Commission, $0.01 SEC Fee	6.00	1,133.88	1,256.27	-122.39
March 3, 2022 March 7, 2022	Sale 71.00 Shares of Park Hotels & Resorts Inc @ $18.3804, Paid $2.13 Broker Commission, $0.01 SEC Fee	71.00	1,302.87	1,479.29	-176.42
March 3, 2022 March 7, 2022	Sale 76.00 Shares of Host Hotels & Resorts Inc @ $17.5733, Paid $0.01 SEC Fee, $2.28 Broker Commission	76.00	1,333.28	1,111.83	221.45

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
February 25, 2022 March 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.7265625 %	75,000.00	73,294.92	74,757.03	-1,462.11
February 25, 2022 March 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.7265625 %	75,000.00	73,294.92	74,815.64	-1,520.72
March 2, 2022 March 14, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @98.73046875 %	25,000.00	24,682.62	24,938.55	-255.93
February 25, 2022 March 14, 2022	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.7265625 %	75,000.00	73,294.92	74,757.03	1,462.11
March 14, 2022 March 16, 2022	Sale 76.00 Shares of Ventas Inc @ $57.8401, Paid $0.03 SEC Fee, $3.80 Broker Commission	76.00	4,392.02	4,164.93	227.09
March 14, 2022 March 16, 2022	Sale 39.00 Shares of American Campus Communities Inc @ $53.7432, Paid $0.02 SEC Fee, $1.95 Broker Commission	39.00	2,094.01	1,644.40	449.61
March 14, 2022 March 16, 2022	Sale 20.00 Shares of Acadia Realty Trust @ $21.5057, Paid $0.01 SEC Fee, $0.80 Broker Commission	20.00	429.30	381.50	47.80
March 15, 2022 March 17, 2022	Sale 18.00 Shares of American Campus Communities Inc @ $54.3398, Paid $0.01 SEC Fee, $0.90 Broker Commission	18.00	977.21	758.95	218.26
March 17, 2022 March 18, 2022	Sale 125,000.00 Par Value of United States Treasury Bill Zero 09 Jun 2022 @ 99.92%	125,000.00	124,904.90	124,924.58	-19.68
March 17, 2022 March 18, 2022	Sale 135,000.00 Par Value of United States Treasury Bill Zero 16 Jun 2022 @ 99.90%	135,000.00	134,869.22	134,917.42	-48.20
March 17, 2022 March 18, 2022	Sale 75,000.00 Par Value of United States Treasury Bill Zero 23 Jun 2022 @ 99.89%	75,000.00	74,917.65	74,936.93	-19.28

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 17, 2022 March 21, 2022	Sale 160.00 Shares of Healthpeak Properties Inc @ $33.1531, Paid $0.03 SEC Fee, $8.00 Broker Commission	160.00	5,296.47	5,019.55	276.92
March 18, 2022 March 22, 2022	Sale 90.00 Shares of Apple Hospitality REIT Inc @ $18.4075, Paid $2.70 Broker Commission, $0.01 SEC Fee	90.00	1,653.97	1,314.79	339.18
March 21, 2022 March 22, 2022	Sale 265,000.00 Par Value of United States Treasury Bill Zero 28 Jul 2022 @ 99.76%	265,000.00	264,368.71	264,454.37	-85.66
March 21, 2022 March 22, 2022	Sale 30,000.00 Par Value of United States Treasury Bill Zero 21 Jul 2022 @ 99.78%	30,000.00	29,933.45	29,947.96	-14.51
March 21, 2022 March 22, 2022	Sale 355,000.00 Par Value of United States Treasury Bill Zero 04 Aug 2022 @ 99.72%	355,000.00	354,014.88	354,171.66	-156.78
March 22, 2022 March 24, 2022	Sale 31.00 Shares of American Campus Communities Inc @ $55.0205, Paid $0.01 SEC Fee, $1.55 Broker Commission	31.00	1,704.08	1,307.09	396.99
March 24, 2022 March 28, 2022	Sale 178.00 Shares of Independence Realty Trust Inc @ $25.8619, Paid $0.03 SEC Fee, $7.12 Broker Commission	178.00	4,596.27	3,720.67	875.60
March 28, 2022 March 30, 2022	Sale 125.00 Shares of Apple Hospitality REIT Inc @ $17.9997, Paid $0.02 SEC Fee, $3.75 Broker Commission	125.00	2,246.19	1,826.10	420.09
March 29, 2022 March 31, 2022	Sale 85.00 Shares of Apple Hospitality REIT Inc @ $18.4847, Paid $0.01 SEC Fee, $2.55 Broker Commission	85.00	1,568.64	1,241.75	326.89
March 31, 2022 April 4, 2022	Sale 27.00 Shares of Vornado Realty Trust @ $45.4156, Paid $0.01 SEC Fee, $1.35 Broker Commission	27.00	1,224.86	1,125.76	99.10
April 4, 2022 April 6, 2022	Sale 25,000.00 Par Value of Commonwealth Edison Co 3.85% 15 Mar 2052 @ 103.68% Received Accrued Interest of $56.15	25,000.00	25,920.25	24,955.75	964.50

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
April 4, 2022 April 6, 2022	Sale 20,000.00 Par Value of Amgen Inc 3.35% 22 Feb 2032 @ 98.98% Received Accrued Interest of $81.89	20,000.00	19,796.40	20,149.65	-353.25
April 4, 2022 April 6, 2022	Sale 10.00 Shares of Equinix Inc @ $763.918, Paid $0.04 SEC Fee, $0.50 Broker Commission	10.00	7,638.64	4,999.59	2,639.05
April 4, 2022 April 6, 2022	Sale 78.00 Shares of Outfront Media Inc @ $28.5247, Paid $0.02 SEC Fee, $3.12 Broker Commission	78.00	2,221.79	1,493.98	727.81
April 6, 2022 April 7, 2022	Sale 255,000.00 Par Value of United States Treasury Bill Zero 25 Aug 2022 @ 99.64%	255,000.00	254,082.71	254,231.17	-148.46
April 6, 2022 April 8, 2022	Sale 44.00 Shares of Outfront Media Inc @ $27.7365, Paid $0.01 SEC Fee, $1.76 Broker Commission	44.00	1,218.64	842.75	375.89
April 11, 2022 April 13, 2022	Sale 22.00 Shares of Diversified Healthcare Trust @ $2.7764, Paid $0.01 SEC Fee, $0.22 Broker Commission	22.00	60.85	117.12	-56.27
April 13, 2022 April 18, 2022	Sale 28.00 Shares of Phillips Edison & Co Inc @ $34.676, Paid $0.01 SEC Fee, $1.40 Broker Commission	28.00	969.52	844.16	125.36
April 13, 2022 April 18, 2022	Sale 27.00 Shares of Agree Realty Corp @ $69.6384, Paid $0.01 SEC Fee, $1.35 Broker Commission	27.00	1,878.88	1,815.78	63.10
April 18, 2022 April 20, 2022	Sale 20.00 Shares of Public Storage @ $409.2135, Paid $0.05 SEC Fee, $1.00 Broker Commission	20.00	8,183.22	5,561.07	2,622.15
April 21, 2022 April 22, 2022	Sale 135,000.00 Par Value of United States Treasury Note/Bond 1.875% 28 Feb 2027 @ 94.98% Received Accrued Interest of $364.56	135,000.00	128,227.17	134,167.29	-5,940.12
April 22, 2022 April 25, 2022	Sale 100,000.00 Par Value of United States Treasury Note/Bond 1.5% 31 Jan 2027 @ 93.48% Received Accrued Interest of $348.07	100,000.00	93,482.20	99,533.39	-6,051.19

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
April 22, 2022 April 25, 2022	Sale 105,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 83.41% Received Accrued Interest of $933.98	105,000.00	87,576.56	100,275.16	-12,698.60
April 25, 2022 April 26, 2022	Sale 30,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 84.30% Received Accrued Interest of $268.51	30,000.00	25,288.75	28,650.05	-3,361.30
April 25, 2022 April 27, 2022	Sale 10.00 Shares of Equinix Inc @ $751.4782, Paid $0.04 SEC Fee, $0.50 Broker Commission	10.00	7,514.24	4,999.58	2,514.66
April 28, 2022 May 2, 2022	Sale 9.00 Shares of Omega Healthcare Investors Inc @ $27.0772, Paid $0.01 SEC Fee, $0.36 Broker Commission	9.00	243.32	291.05	-47.73
April 28, 2022 May 2, 2022	Sale 15.00 Shares of Phillips Edison & Co Inc @ $35.0326, Paid $0.01 SEC Fee, $0.75 Broker Commission	15.00	524.73	452.23	72.50
April 29, 2022 May 3, 2022	Sale 11.00 Shares of Omega Healthcare Investors Inc @ $25.4723, Paid $0.01 SEC Fee, $0.44 Broker Commission	11.00	279.75	355.72	-75.97
May 4, 2022 May 6, 2022	Sale 28.00 Shares of Phillips Edison & Co Inc @ $34.774, Paid $0.01 SEC Fee, $1.40 Broker Commission	28.00	972.26	844.16	128.10
May 5, 2022 May 9, 2022	Sale 29.00 Shares of Phillips Edison & Co Inc @ $33.9594, Paid $0.01 SEC Fee, $1.45 Broker Commission	29.00	983.36	874.30	109.06
April 28, 2022 May 12, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.65625 %	150,000.00	132,984.38	139,543.43	-6,559.05
April 28, 2022 May 12, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.65625 %	150,000.00	132,984.38	139,543.43	6,559.05

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
April 28, 2022 May 12, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.65625 %	150,000.00	132,984.38	138,787.44	-5,803.06
May 11, 2022 May 13, 2022	Sale 71.00 Shares of Host Hotels & Resorts Inc @ $19.2758, Paid $0.01 SEC Fee, $2.13 Broker Commission	71.00	1,366.44	1,038.68	327.76
May 13, 2022 May 17, 2022	Sale 5,000.00 Par Value of VICI Properties LP 5.125% 15 May 2032 @ 96.34% Received Accrued Interest of $12.81	5,000.00	4,817.00	4,981.23	-164.23
May 16, 2022 May 18, 2022	Sale 14.00 Shares of Veris Residential Inc @ $14.8362, Paid $0.01 SEC Fee, $0.42 Broker Commission	14.00	207.28	252.05	-44.77
May 17, 2022 May 19, 2022	Sale 22.00 Shares of Veris Residential Inc @ $15.1097, Paid $0.01 SEC Fee, $0.66 Broker Commission	22.00	331.74	396.07	-64.33
May 19, 2022 May 23, 2022	Sale 25,000.00 Par Value of Morgan Stanley Variable 2.943% 21 Jan 2033 @ 87.15% Received Accrued Interest of $243.21	25,000.00	21,788.00	24,942.81	-3,154.81
May 23, 2022 May 25, 2022	Sale 73.00 Shares of Host Hotels & Resorts Inc @ $18.7163, Paid $0.04 SEC Fee, $2.19 Broker Commission	73.00	1,364.06	1,067.94	296.12
May 25, 2022 May 27, 2022	Sale 33.00 Shares of Rexford Industrial Realty Inc @ $62.3704, Paid $0.05 SEC Fee, $1.65 Broker Commission	33.00	2,056.52	1,661.00	395.52
May 25, 2022 May 27, 2022	Sale 90.00 Shares of Duke Realty Corp @ $51.3014, Paid $0.11 SEC Fee, $4.50 Broker Commission	90.00	4,612.52	3,631.96	980.56
May 31, 2022 June 2, 2022	Sale 23.00 Shares of Cousins Properties Inc @ $34.5655, Paid $0.02 SEC Fee, $1.15 Broker Commission	23.00	793.84	782.17	11.67

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 2, 2022 June 6, 2022	Sale 31.00 Shares of Cousins Properties Inc @ $34.1462, Paid $0.03 SEC Fee, $1.55 Broker Commission	31.00	1,056.95	1,054.22	2.73
June 6, 2022 June 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @90.8671875 %	125,000.00	113,583.98	112,892.26	691.72
June 17, 2022 June 21, 2022	Sale 50,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 May 2024 @ 98.77% Received Accrued Interest of $71.72	50,000.00	49,382.81	49,934.21	-551.40
June 23, 2022 June 27, 2022	Sale 31.00 Shares of Agree Realty Corp @ $72.5999, Paid $0.06 SEC Fee, $1.55 Broker Commission	31.00	2,248.99	2,084.79	164.20
June 27, 2022 June 29, 2022	Sale 24.00 Shares of Digital Realty Trust Inc @ $137.2375, Paid $0.08 SEC Fee, $1.20 Broker Commission	24.00	3,292.42	3,318.67	-26.25
June 28, 2022 June 29, 2022	Sale 55,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 Mar 2027 @ 96.66% Received Accrued Interest of $338.11	55,000.00	53,163.09	54,632.92	-1,469.83
June 28, 2022 June 30, 2022	Sale 11.00 Shares of JBG SMITH Properties @ $24.3458, Paid $0.01 SEC Fee, $0.44 Broker Commission	11.00	267.35	392.46	-125.11
Total Sales			**$6,318,302.20**	**$6,299,483.54**	**$38,593.70**
Total Morgan Stanley and Co, LLC 0050			**$12,245,090.80**	**$12,226,272.14**	**$38,593.70**
Nomura Securities/Fix Income 5222					
Purchases					
June 29, 2021 July 1, 2021	Purchase 20,000.00 Par Value of United States Treasury Note/Bond .875% 30 Jun 2026 @ 99.90% Paid Accrued Interest of $0.48	20,000.00	19,980.47	19,980.47	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 30, 2021 July 1, 2021	Purchase 62,000.00 Par Value of United States Treasury Note/Bond .875% 30 Jun 2026 @ 100.02% Paid Accrued Interest of $1.47	62,000.00	62,014.53	62,014.53	
July 13, 2021 July 14, 2021	Purchase 30,000.00 Par Value of United States Treasury Note/Bond 1.625% 15 May 2031 @ 101.95% Paid Accrued Interest of $79.48	30,000.00	30,585.94	30,585.94	
July 16, 2021 July 19, 2021	Purchase 125,000.00 Par Value of United States Treasury Bill Zero 13 Jan 2022 @ 99.98%	125,000.00	124,971.88	124,971.88	
July 19, 2021 July 20, 2021	Purchase 25,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 May 2051 @ 112.78% Paid Accrued Interest of $106.49	25,000.00	28,195.31	28,195.31	
July 26, 2021 July 27, 2021	Purchase 105,000.00 Par Value of United States Treasury Bill Zero 20 Jan 2022 @ 99.98%	105,000.00	104,976.25	104,976.25	
July 30, 2021 August 2, 2021	Purchase 100,000.00 Par Value of United States Treasury Note/Bond 1.625% 15 May 2031 @ 103.58% Paid Accrued Interest of $348.85	100,000.00	103,582.03	103,582.03	
August 13, 2021 August 16, 2021	Purchase 40,000.00 Par Value of UNITED STATES TREAS BDS DEB 2.000% 8/15/51 @ 99.75% Paid Accrued Interest of $2.17	40,000.00	39,900.00	39,900.00	
August 13, 2021 August 16, 2021	Purchase 69,000.00 Par Value of United States Treasury Note/Bond 2.25% 15 May 2041 @ 105.50% Paid Accrued Interest of $392.34	69,000.00	72,795.00	72,795.00	
August 17, 2021 August 18, 2021	Purchase 85,000.00 Par Value of United States Treas Bills Dtd05 Aug 2021 03 Feb 2022 @ 99.98%	85,000.00	84,981.84	84,981.84	
August 20, 2021 August 24, 2021	Purchase 80,000.00 Par Value of United States Cash Management Bill Zero 21 Dec 2021 @ 99.99%	80,000.00	79,988.89	79,988.89	
August 27, 2021 August 30, 2021	Purchase 125,000.00 Par Value of United States Cash Management Bill Zero 14 Dec 2021 @ 99.99%	125,000.00	124,986.93	124,986.93	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
August 19, 2021 August 31, 2021	Purchase 150,000.00 Par Value of WI Treasury .125% 31 Aug 2023 @ 99.78%	150,000.00	149,671.26	149,671.26	
August 19, 2021 August 31, 2021	Purchase 75,000.00 Par Value of WI Treasury .125% 31 Aug 2023 @ 99.78%	75,000.00	74,835.63	74,835.63	
August 25, 2021 August 31, 2021	Purchase 135,000.00 Par Value of WI Treasury .125% 31 Aug 2023 @ 99.75%	135,000.00	134,662.50	134,662.50	
August 25, 2021 August 31, 2021	Purchase 65,000.00 Par Value of WI Treasury .125% 31 Aug 2023 @ 99.75%	65,000.00	64,837.50	64,837.50	
August 25, 2021 August 31, 2021	Purchase 135,000.00 Par Value of WI Treasury .125% 31 Aug 2023 @ 99.75%	135,000.00	134,662.50	134,662.50	
August 31, 2021 September 1, 2021	Purchase 110,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 99.50% Paid Accrued Interest of $63.52	110,000.00	109,450.00	109,450.00	
September 30, 2021 October 1, 2021	Purchase 23,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 98.30% Paid Accrued Interest of $58.75	23,000.00	22,608.28	22,608.28	
October 7, 2021 October 8, 2021	Purchase 35,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 97.11% Paid Accrued Interest of $64.20	35,000.00	33,988.28	33,988.28	
October 14, 2021 October 18, 2021	Purchase 5,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 99.16% Paid Accrued Interest of $2.16	5,000.00	4,958.01	4,958.01	
October 26, 2021 October 28, 2021	Purchase 5,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 98.54% Paid Accrued Interest of $3.37	5,000.00	4,927.15	4,927.15	
October 29, 2021 November 1, 2021	Purchase 15,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 101.05% Paid Accrued Interest of $63.59	15,000.00	15,157.03	15,157.03	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
November 23, 2021 November 30, 2021	Purchase 195,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 0.5% NTS 30 Nov 2023 USD 'BK-2023' @ 99.75%	195,000.00	194,512.50	194,512.50	
November 23, 2021 November 30, 2021	Purchase 75,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 0.5% NTS 30 Nov 2023 USD 'BK-2023' @ 99.75%	75,000.00	74,812.50	74,812.50	
December 8, 2021 December 9, 2021	Purchase 65,000.00 Par Value of United States Treasury Note/Bond .5% 30 Nov 2023 @ 99.63% Paid Accrued Interest of $8.04	65,000.00	64,756.25	64,756.25	
December 14, 2021 December 15, 2021	Purchase 70,000.00 Par Value of United States Treasury Note/Bond .5% 30 Nov 2023 @ 99.63% Paid Accrued Interest of $14.42	70,000.00	69,737.50	69,737.50	
December 28, 2021 December 29, 2021	Purchase 75,000.00 Par Value of United States Treasury Bill Zero 23 Jun 2022 @ 99.92%	75,000.00	74,936.93	74,936.93	
January 5, 2022 January 6, 2022	Purchase 160,000.00 Par Value of United States Treasury Note/Bond .75% 31 Dec 2023 @ 99.91% Paid Accrued Interest of $19.89	160,000.00	159,850.00	159,850.00	
January 5, 2022 January 6, 2022	Purchase 80,000.00 Par Value of United States Treasury Note/Bond .75% 31 Dec 2023 @ 99.91% Paid Accrued Interest of $9.94	80,000.00	79,925.00	79,925.00	
January 7, 2022 January 10, 2022	Purchase 160,000.00 Par Value of United States Treasury Note/Bond .75% 31 Dec 2023 @ 99.75% Paid Accrued Interest of $33.15	160,000.00	159,606.25	159,606.25	
January 11, 2022 January 12, 2022	Purchase 65,000.00 Par Value of United States Treasury Note/Bond .75% 31 Dec 2023 @ 99.70% Paid Accrued Interest of $16.16	65,000.00	64,807.03	64,807.03	
January 28, 2022 January 31, 2022	Purchase 23,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 96.89% Paid Accrued Interest of $97.85	23,000.00	22,284.68	22,284.68	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
February 16, 2022 February 17, 2022	Purchase 130,000.00 Par Value of United States Treasury Note/Bond .875% 31 Jan 2024 @ 98.71% Paid Accrued Interest of $53.42	130,000.00	128,319.14	128,319.14	
February 23, 2022 February 28, 2022	Purchase 360,000.00 Par Value of US Treasury Notes 1.375% 29 Feb 2024 @ 99.88%	360,000.00	359,550.00	359,550.00	
February 24, 2022 February 28, 2022	Purchase 180,000.00 Par Value of US Treasury Notes 1.375% 29 Feb 2024 @ 99.88%	180,000.00	179,775.00	179,775.00	
March 2, 2022 March 3, 2022	Purchase 223,000.00 Par Value of United States Treasury Bill Zero 01 Sep 2022 @ 99.68%	223,000.00	222,278.47	222,278.47	
March 11, 2022 March 14, 2022	Purchase 100,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 99.75% Paid Accrued Interest of $57.07	100,000.00	99,750.00	99,750.00	
March 15, 2022 March 17, 2022	Purchase 9,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 95.10% Paid Accrued Interest of $16.78	9,000.00	8,559.14	8,559.14	
March 29, 2022 March 30, 2022	Purchase 97,000.00 Par Value of United States Treasury Note/Bond 1.75% 15 Mar 2025 @ 97.76% Paid Accrued Interest of $69.19	97,000.00	94,825.08	94,825.08	
March 29, 2022 March 30, 2022	Purchase 58,000.00 Par Value of United States Treasury Note/Bond 1.75% 15 Mar 2025 @ 97.73% Paid Accrued Interest of $41.37	58,000.00	56,681.41	56,681.41	
March 31, 2022 April 1, 2022	Purchase 48,000.00 Par Value of United States Treasury Note/Bond 1.75% 15 Mar 2025 @ 97.99% Paid Accrued Interest of $38.80	48,000.00	47,036.25	47,036.25	
April 1, 2022 April 4, 2022	Purchase 59,000.00 Par Value of United States Treasury Note/Bond 1.75% 15 Mar 2025 @ 97.59% Paid Accrued Interest of $56.11	59,000.00	57,580.31	57,580.31	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
April 1, 2022 April 4, 2022	Purchase 60,000.00 Par Value of United States Treasury Note/Bond 1.75% 15 Mar 2025 @ 97.56% Paid Accrued Interest of $57.07	60,000.00	58,537.50	58,537.50	
April 6, 2022 April 7, 2022	Purchase 34,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2032 @ 93.53% Paid Accrued Interest of $89.81	34,000.00	31,800.63	31,800.63	
May 12, 2022 May 16, 2022	Purchase 215,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 99.95% Paid Accrued Interest of $16.07	215,000.00	214,882.42	214,882.42	
May 10, 2022 May 16, 2022	Purchase 290,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 99.56% Paid Accrued Interest of $21.67	290,000.00	288,710.70	288,710.70	
June 8, 2022 June 15, 2022	Purchase 115,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 Jun 2025 @ 99.88%	115,000.00	114,856.25	114,856.25	
Total Purchases			**$4,555,088.15**	**$4,555,088.15**	**$0.00**
Sales					
July 15, 2021 July 16, 2021	Sale 75,000.00 Par Value of United States Treasury Note/Bond .75% 30 Apr 2026 @ 100.02% Received Accrued Interest of $117.70	75,000.00	75,017.58	74,669.87	347.71
July 19, 2021 July 20, 2021	Sale 25,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2051 @ 100.97% Received Accrued Interest of $200.71	25,000.00	25,243.41	22,874.27	2,369.14
July 26, 2021 July 27, 2021	Sale 50,000.00 Par Value of United States Treasury Note/Bond .75% 31 May 2026 @ 100.21% Received Accrued Interest of $58.40	50,000.00	50,107.42	49,806.83	300.59
July 30, 2021 August 2, 2021	Sale 40,000.00 Par Value of United States Treasury Note/Bond 1.625% 15 May 2031 @ 103.61% Received Accrued Interest of $139.54	40,000.00	41,443.75	40,835.65	608.10

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
August 12, 2021 August 13, 2021	Sale 130,000.00 Par Value of United States Treas Nts 0.125% 31 May 2023 @ 99.86% Received Accrued Interest of $32.86	130,000.00	129,822.27	129,916.62	-94.35
August 13, 2021 August 16, 2021	Sale 40,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 May 2051 @ 108.38% Received Accrued Interest of $240.08	40,000.00	43,350.79	41,554.29	1,796.50
August 13, 2021 August 16, 2021	Sale 73,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Feb 2041 @ 99.37% Received Accrued Interest of $3.72	73,000.00	72,538.05	71,652.50	885.55
August 16, 2021 August 17, 2021	Sale 70,000.00 Par Value of United States Treasury Note/Bond .75% 31 May 2026 @ 100.16% Received Accrued Interest of $111.89	70,000.00	70,114.84	69,729.56	385.28
August 19, 2021 August 20, 2021	Sale 160,000.00 Par Value of United States Treasury Note/Bond .125% 30 Jun 2023 @ 99.88% Received Accrued Interest of $27.72	160,000.00	159,800.00	159,616.52	183.48
August 19, 2021 August 20, 2021	Sale 80,000.00 Par Value of United States Treasury Note/Bond .125% 30 Jun 2023 @ 99.88% Received Accrued Interest of $13.86	80,000.00	79,900.00	79,808.26	91.74
August 25, 2021 August 26, 2021	Sale 155,000.00 Par Value of United States Treas Nts 0.125% 31 May 2023 @ 99.85% Received Accrued Interest of $46.06	155,000.00	154,763.87	154,900.59	-136.72
August 25, 2021 August 26, 2021	Sale 155,000.00 Par Value of United States Treas Nts 0.125% 31 May 2023 @ 99.84% Received Accrued Interest of $46.06	155,000.00	154,757.81	154,900.58	-142.77
August 25, 2021 August 26, 2021	Sale 75,000.00 Par Value of United States Treas Nts 0.125% 31 May 2023 @ 99.84% Received Accrued Interest of $22.28	75,000.00	74,882.81	74,951.89	-69.08
September 15, 2021 September 16, 2021	Sale 40,000.00 Par Value of United States Treasury Note/Bond .875% 30 Jun 2026 @ 100.45% Received Accrued Interest of $74.18	40,000.00	40,178.13	39,982.04	196.09

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
October 5, 2021 October 6, 2021	Sale 30,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 97.50% Received Accrued Interest of $52.99	30,000.00	29,250.00	29,614.37	-364.37
October 6, 2021 October 7, 2021	Sale 65,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 97.50% Received Accrued Interest of $117.02	65,000.00	63,375.00	64,164.47	-789.47
October 18, 2021 October 19, 2021	Sale 25,000.00 Par Value of United States Treasury Note/Bond .625% 31 Jul 2026 @ 97.56% Received Accrued Interest of $33.97	25,000.00	24,390.63	24,855.62	-464.99
November 18, 2021 November 19, 2021	Sale 30,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 98.06% Received Accrued Interest of $4.56	30,000.00	29,417.58	29,679.68	-262.10
November 23, 2021 November 24, 2021	Sale 80,000.00 Par Value of United States Treasury Note/Bond .25% 30 Sep 2023 @ 99.44% Received Accrued Interest of $30.22	80,000.00	79,553.13	79,922.85	-369.72
November 23, 2021 November 24, 2021	Sale 200,000.00 Par Value of United States Treasury Note/Bond .375% 31 Oct 2023 @ 99.61% Received Accrued Interest of $49.72	200,000.00	199,226.56	199,565.32	-338.76
December 8, 2021 December 9, 2021	Sale 70,000.00 Par Value of United States Treasury Note/Bond .25% 30 Sep 2023 @ 99.29% Received Accrued Interest of $33.65	70,000.00	69,505.08	69,932.50	-427.42
December 14, 2021 December 15, 2021	Sale 75,000.00 Par Value of United States Treasury Note/Bond .25% 30 Sep 2023 @ 99.29% Received Accrued Interest of $39.15	75,000.00	74,466.80	74,927.68	-460.88
January 5, 2022 January 6, 2022	Sale 175,000.00 Par Value of United States Treasury Note/Bond .375% 31 Oct 2023 @ 99.31% Received Accrued Interest of $121.46	175,000.00	173,797.54	174,619.65	-822.11
January 5, 2022 January 6, 2022	Sale 90,000.00 Par Value of United States Treasury Note/Bond .375% 31 Oct 2023 @ 99.31% Received Accrued Interest of $62.47	90,000.00	89,381.59	89,804.39	-422.80

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
January 7, 2022 January 10, 2022	Sale 175,000.00 Par Value of United States Treasury Note/Bond .375% 31 Oct 2023 @ 99.17% Received Accrued Interest of $128.71	175,000.00	173,554.42	174,619.65	-1,065.23
January 11, 2022 January 12, 2022	Sale 70,000.00 Par Value of United States Treasury Note/Bond .375% 31 Oct 2023 @ 99.13% Received Accrued Interest of $52.94	70,000.00	69,392.13	69,847.86	-455.73
January 28, 2022 January 31, 2022	Sale 17,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 94.55% Received Accrued Interest of $67.80	17,000.00	16,074.30	16,735.70	-661.40
February 16, 2022 February 17, 2022	Sale 145,000.00 Par Value of United States Treasury Note/Bond .5% 30 Nov 2023 @ 98.18% Received Accrued Interest of $157.35	145,000.00	142,360.43	144,630.93	-2,270.50
February 23, 2022 February 24, 2022	Sale 395,000.00 Par Value of United States Treasury Note/Bond .75% 31 Dec 2023 @ 98.58% Received Accrued Interest of $450.10	395,000.00	389,399.02	394,640.84	-5,241.82
February 24, 2022 February 25, 2022	Sale 195,000.00 Par Value of United States Treasury Note/Bond .75% 31 Dec 2023 @ 98.58% Received Accrued Interest of $226.24	195,000.00	192,234.96	194,822.70	-2,587.74
March 1, 2022 March 2, 2022	Sale 25,000.00 Par Value of United States Treasury Note/Bond 1.25% 31 Dec 2026 @ 98.41% Received Accrued Interest of $52.66	25,000.00	24,603.52	24,936.28	-332.76
March 11, 2022 March 14, 2022	Sale 110,000.00 Par Value of United States Treasury Note/Bond .75% 31 Dec 2023 @ 98.48% Received Accrued Interest of $166.37	110,000.00	108,332.81	109,899.98	-1,567.17
March 17, 2022 March 18, 2022	Sale 30,000.00 Par Value of United States Treasury Note/Bond 1.25% 31 Dec 2026 @ 95.80% Received Accrued Interest of $79.77	30,000.00	28,739.06	29,923.54	-1,184.48
March 21, 2022 March 22, 2022	Sale 85,000.00 Par Value of United States Treasury Note/Bond 1.25% 31 Dec 2026 @ 95.12% Received Accrued Interest of $237.74	85,000.00	80,849.61	84,783.35	-3,933.74

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 29, 2022 March 30, 2022	Sale 147,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.48% Received Accrued Interest of $179.76	147,000.00	144,760.39	146,694.62	-1,934.23
March 29, 2022 March 30, 2022	Sale 88,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.46% Received Accrued Interest of $107.61	88,000.00	86,641.10	87,817.19	-1,176.09
March 31, 2022 April 1, 2022	Sale 72,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.61% Received Accrued Interest of $93.91	72,000.00	70,996.98	71,850.42	-853.44
April 1, 2022 April 4, 2022	Sale 90,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.34% Received Accrued Interest of $128.40	90,000.00	88,503.70	89,813.03	-1,309.33
April 1, 2022 April 4, 2022	Sale 91,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.32% Received Accrued Interest of $129.82	91,000.00	89,471.65	90,810.95	-1,339.30
April 11, 2022 April 12, 2022	Sale 20,000.00 Par Value of United States Treasury Note/Bond 2.25% 31 Mar 2024 @ 99.53% Received Accrued Interest of $14.75	20,000.00	19,906.25	19,973.88	-67.63
April 29, 2022 May 2, 2022	Sale 475,000.00 Par Value of United States Treasury Bill Zero 01 Sep 2022 @ 99.64%	475,000.00	473,309.79	473,345.95	-36.16
May 10, 2022 May 11, 2022	Sale 310,000.00 Par Value of United States Treasury Note/Bond 1.75% 15 Mar 2025 @ 96.89% Received Accrued Interest of $840.29	310,000.00	300,360.94	303,680.95	-3,320.01
May 12, 2022 May 13, 2022	Sale 232,000.00 Par Value of United States Treasury Note/Bond 1.75% 15 Mar 2025 @ 97.24% Received Accrued Interest of $650.92	232,000.00	225,608.37	227,270.90	-1,662.53
June 8, 2022 June 9, 2022	Sale 120,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 99.55% Received Accrued Interest of $224.18	120,000.00	119,460.94	119,844.76	-383.82
Total Sales			**$4,848,845.01**	**$4,878,229.48**	**-$29,384.47**
Total Nomura Securities/Fix Income 5222			**$9,403,933.16**	**$9,433,317.63**	**-$29,384.47**

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
UBS Securities LLC 0642					
Purchases					
June 30, 2021 July 1, 2021	Purchase 63,000.00 Par Value of United States Treasury Note/Bond .875% 30 Jun 2026 @ 100.03% Paid Accrued Interest of $1.50	63,000.00	63,019.69	63,019.69	
June 30, 2021 July 2, 2021	Purchase 17.00 Shares of SITE Centers Corp @ $15.0374, Paid $0.51 Broker Commission	17.00	256.15	256.15	
July 12, 2021 July 14, 2021	Purchase 62.00 Shares of Brandywine Realty Trust @ $14.13, Paid $1.86 Broker Commission	62.00	877.92	877.92	
July 13, 2021 July 14, 2021	Purchase 15,000.00 Par Value of United States Treasury Note/Bond .875% 30 Jun 2026 @ 100.50% Paid Accrued Interest of $4.99	15,000.00	15,075.00	15,075.00	
July 13, 2021 July 15, 2021	Purchase 222.00 Shares of Brandywine Realty Trust @ $13.9753, Paid $6.66 Broker Commission	222.00	3,109.18	3,109.18	
July 15, 2021 July 19, 2021	Purchase 10,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 May 2051 @ 110.26% Paid Accrued Interest of $41.95	10,000.00	11,025.78	11,025.78	
July 28, 2021 August 2, 2021	Purchase 50,000.00 Par Value of United States Treasury Note/Bond .125% 31 Jul 2023 @ 99.81% Paid Accrued Interest of $0.34	50,000.00	49,906.25	49,906.25	
July 29, 2021 August 2, 2021	Purchase 55,000.00 Par Value of WI Treasury Sec. 0.625% 31 Jul 2026 @ 99.50% Paid Accrued Interest of $1.87	55,000.00	54,725.00	54,725.00	
July 30, 2021 August 3, 2021	Purchase 4.00 Shares of Columbia Property Trust Inc @ $16.6167, Paid $0.12 Broker Commission	4.00	66.59	66.59	
August 4, 2021 August 6, 2021	Purchase 44.00 Shares of Columbia Property Trust Inc @ $15.5707, Paid $1.32 Broker Commission	44.00	686.43	686.43	
August 16, 2021 August 17, 2021	Purchase 15,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 101.75% Paid Accrued Interest of $1.63	15,000.00	15,262.50	15,262.50	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
August 19, 2021 August 20, 2021	Purchase 75,000.00 Par Value of United States Treasury Note/Bond .125% 31 Jul 2023 @ 99.81% Paid Accrued Interest of $5.10	75,000.00	74,859.37	74,859.37	
August 25, 2021 August 31, 2021	Purchase 45,000.00 Par Value of WI Treasury .125% 31 Aug 2023 @ 99.75%	45,000.00	44,887.50	44,887.50	
September 28, 2021 September 30, 2021	Purchase 35,000.00 Par Value of US Treasury .875% 30 Sep 2026 @ 99.50%	35,000.00	34,825.00	34,825.00	
September 28, 2021 September 30, 2021	Purchase 35,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 99.50%	35,000.00	34,825.00	34,825.00	
September 29, 2021 September 30, 2021	Purchase 40,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 99.50%	40,000.00	39,800.00	39,800.00	
September 29, 2021 September 30, 2021	Purchase 155,000.00 Par Value of United States Treasury Note/Bond .875% 30 Sep 2026 @ 99.36%	155,000.00	154,007.03	154,007.03	
October 4, 2021 October 5, 2021	Purchase 25,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 98.50% Paid Accrued Interest of $69.29	25,000.00	24,625.00	24,625.00	
October 7, 2021 October 8, 2021	Purchase 35,000.00 Par Value of United States Treasury Note/Bond 1.25% 15 Aug 2031 @ 97.10% Paid Accrued Interest of $64.20	35,000.00	33,985.55	33,985.55	
October 8, 2021 October 13, 2021	Purchase 28.00 Shares of Medical Properties Trust Inc @ $19.8195, Paid $0.84 Broker Commission	28.00	555.79	555.79	
October 26, 2021 November 1, 2021	Purchase 40,000.00 Par Value of Wi Treasury Sec 1.125% 31 Oct 2026 @ 99.62% Paid Accrued Interest of $1.24	40,000.00	39,846.46	39,846.46	
October 29, 2021 November 1, 2021	Purchase 35,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 101.11% Paid Accrued Interest of $148.37	35,000.00	35,388.28	35,388.28	
November 15, 2021 November 16, 2021	Purchase 45,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 97.09% Paid Accrued Interest of $2.33	45,000.00	43,692.19	43,692.19	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
November 17, 2021 November 18, 2021	Purchase 20,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 97.00% Paid Accrued Interest of $3.11	20,000.00	19,400.00	19,400.00	
November 19, 2021 November 22, 2021	Purchase 15,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 99.13% Paid Accrued Interest of $5.44	15,000.00	14,868.75	14,868.75	
November 24, 2021 November 30, 2021	Purchase 85,000.00 Par Value of Wi Treasury Sec 1.125% 30 Nov 2026 @ 99.63%	85,000.00	84,681.25	84,681.25	
November 30, 2021 December 1, 2021	Purchase 90,000.00 Par Value of Wi Treasury Sec 1.125% 30 Nov 2026 @ 100.51% Paid Accrued Interest of $3.09	90,000.00	90,457.03	90,457.03	
December 9, 2021 December 10, 2021	Purchase 70,000.00 Par Value of United States Treasury Note/Bond .5% 30 Nov 2023 @ 99.63% Paid Accrued Interest of $9.62	70,000.00	69,737.50	69,737.50	
December 15, 2021 December 16, 2021	Purchase 35,000.00 Par Value of Wi Treasury Sec 1.125% 30 Nov 2026 @ 100.00% Paid Accrued Interest of $19.23	35,000.00	35,000.00	35,000.00	
December 16, 2021 December 17, 2021	Purchase 45,000.00 Par Value of Wi Treasury Sec 1.125% 30 Nov 2026 @ 100.00% Paid Accrued Interest of $26.27	45,000.00	45,000.00	45,000.00	
December 29, 2021 December 31, 2021	Purchase 130,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 31 Dec 2026 Usd 'Ah-2026' @ 99.80%	130,000.00	129,735.94	129,735.94	
January 3, 2022 January 4, 2022	Purchase 11,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 97.00% Paid Accrued Interest of $28.49	11,000.00	10,670.00	10,670.00	
January 4, 2022 January 5, 2022	Purchase 15,000.00 Par Value of United States Treasury Note/Bond 1.25% 31 Dec 2026 @ 100.00% Paid Accrued Interest of $2.59	15,000.00	15,000.00	15,000.00	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
January 10, 2022 January 11, 2022	Purchase 45,000.00 Par Value of United States Treasury Note/Bond 1.25% 31 Dec 2026 @ 99.00% Paid Accrued Interest of $17.09	45,000.00	44,550.00	44,550.00	
January 10, 2022 January 11, 2022	Purchase 80,000.00 Par Value of United States Treasury Note/Bond 1.25% 31 Dec 2026 @ 99.00% Paid Accrued Interest of $30.39	80,000.00	79,200.00	79,200.00	
January 10, 2022 January 12, 2022	Purchase 10.00 Shares of Equinix Inc @ $761.5257, Paid $0.50 Broker Commission	10.00	7,615.76	7,615.76	
January 11, 2022 January 13, 2022	Purchase 7.00 Shares of Public Storage @ $361.7915, Paid $0.35 Broker Commission	7.00	2,532.89	2,532.89	
January 20, 2022 January 21, 2022	Purchase 135,000.00 Par Value of United States Treasury Bill Zero 21 Jul 2022 @ 99.83%	135,000.00	134,765.83	134,765.83	
January 25, 2022 January 31, 2022	Purchase 70,000.00 Par Value of United States Treasury Note/Bond .875% 31 Jan 2024 @ 99.75%	70,000.00	69,825.00	69,825.00	
January 27, 2022 January 31, 2022	Purchase 35.00 Shares of Outfront Media Inc @ $23.5455, Paid $1.40 Broker Commission	35.00	825.49	825.49	
January 31, 2022 February 1, 2022	Purchase 25,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 94.81% Paid Accrued Interest of $101.00	25,000.00	23,703.13	23,703.13	
February 15, 2022 February 16, 2022	Purchase 15,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 98.00% Paid Accrued Interest of $0.93	15,000.00	14,700.00	14,700.00	
February 15, 2022 February 16, 2022	Purchase 15,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 98.00% Paid Accrued Interest of $0.93	15,000.00	14,700.00	14,700.00	
February 28, 2022 March 2, 2022	Purchase 70.00 Shares of Realty Income Corp @ $65.8267, Paid $3.50 Broker Commission	70.00	4,611.37	4,611.37	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 8, 2022 March 9, 2022	Purchase 39,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 99.84% Paid Accrued Interest of $53.33	39,000.00	38,935.77	38,935.77	
March 25, 2022 March 29, 2022	Purchase 92.00 Shares of American Homes 4 Rent @ $38.9448, Paid $4.60 Broker Commission	92.00	3,587.52	3,587.52	
March 31, 2022 April 1, 2022	Purchase 48,000.00 Par Value of United States Treasury Note/Bond 1.75% 15 Mar 2025 @ 98.00% Paid Accrued Interest of $38.80	48,000.00	47,040.00	47,040.00	
March 31, 2022 April 1, 2022	Purchase 29,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 Feb 2042 @ 96.47% Paid Accrued Interest of $85.62	29,000.00	27,975.94	27,975.94	
April 20, 2022 April 22, 2022	Purchase 10.00 Shares of AvalonBay Communities Inc @ $252.5388, Paid $0.50 Broker Commission	10.00	2,525.89	2,525.89	
April 29, 2022 May 3, 2022	Purchase 50.00 Shares of Sabra Health Care REIT Inc @ $11.8105, Paid $1.50 Broker Commission	50.00	592.03	592.03	
May 2, 2022 May 4, 2022	Purchase 25.00 Shares of Federal Realty Investment Trust @ $115.1025, Paid $1.25 Broker Commission	25.00	2,878.81	2,878.81	
May 11, 2022 May 13, 2022	Purchase 5,000.00 Par Value of VICI Properties LP / VICI Note Co Inc 3.875% 15 Feb 2029 @ 88.25% Paid Accrued Interest of $47.36	5,000.00	4,412.50	4,412.50	
May 12, 2022 May 16, 2022	Purchase 5,000.00 Par Value of VICI Properties LP / VICI Note Co Inc 3.875% 15 Feb 2029 @ 88.38% Paid Accrued Interest of $48.98	5,000.00	4,418.75	4,418.75	
May 25, 2022 May 31, 2022	Purchase 45,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 31 May 2027 USD 'Z-2027' @ 99.53%	45,000.00	44,789.18	44,789.18	
May 26, 2022 May 31, 2022	Purchase 55,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 31 May 2027 USD 'Z-2027' @ 99.50%	55,000.00	54,725.00	54,725.00	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 26, 2022 May 31, 2022	Purchase 118.00 Shares of RPT Realty @ $12.0587, Paid $3.54 Broker Commission	118.00	1,426.47	1,426.47	
May 31, 2022 June 1, 2022	Purchase 30,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 31 May 2027 USD 'Z-2027' @ 99.50% Paid Accrued Interest of $2.15	30,000.00	29,850.00	29,850.00	
May 31, 2022 June 2, 2022	Purchase 23.00 Shares of Urban Edge Properties @ $18.8524, Paid $0.69 Broker Commission	23.00	434.30	434.30	
June 1, 2022 June 2, 2022	Purchase 45,000.00 Par Value of United States Treasury Note/Bond 2.75% 30 Apr 2027 @ 100.02% Paid Accrued Interest of $110.97	45,000.00	45,008.79	45,008.79	
June 27, 2022 June 28, 2022	Purchase 65,000.00 Par Value of United States Treasury Note/Bond 2.625% 31 May 2027 @ 97.50% Paid Accrued Interest of $130.53	65,000.00	63,375.00	63,375.00	
June 27, 2022 June 29, 2022	Purchase 64.00 Shares of Broadstone Net Lease Inc @ $20.9782, Paid $2.56 Broker Commission	64.00	1,345.16	1,345.16	
June 27, 2022 June 29, 2022	Purchase 99.00 Shares of Brixmor Property Group Inc @ $21.0171, Paid $3.96 Broker Commission	99.00	2,084.65	2,084.65	
June 28, 2022 June 30, 2022	Purchase 70,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 30 Jun 2027 USD 'AA-2027' @ 100.00%	70,000.00	70,000.00	70,000.00	
Total Purchases			**$2,132,293.36**	**$2,132,293.36**	**$0.00**
Sales					
July 9, 2021 July 12, 2021	Sale 1,035,000.00 Par Value of United States Treasury Bill Zero 12 Aug 2021 @ 100.00%	1,035,000.00	1,034,968.81	1,034,729.50	239.31
July 9, 2021 July 12, 2021	Sale 945,000.00 Par Value of United States Treasury Bill Zero 20 Jul 2021 @ 100.00%	945,000.00	944,991.60	944,970.60	21.00
July 13, 2021 July 14, 2021	Sale 15,000.00 Par Value of United States Treasury Note/Bond .75% 30 Apr 2026 @ 100.02% Received Accrued Interest of $22.93	15,000.00	15,002.34	14,933.97	68.37

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
July 28, 2021 July 29, 2021	Sale 55,000.00 Par Value of United States Treas Nts 0.125% 31 May 2023 @ 99.88% Received Accrued Interest of $11.08	55,000.00	54,931.25	54,964.73	-33.48
July 29, 2021 July 30, 2021	Sale 55,000.00 Par Value of United States Treasury Note/Bond .75% 31 May 2026 @ 100.23% Received Accrued Interest of $67.62	55,000.00	55,124.61	54,787.52	337.09
July 30, 2021 August 2, 2021	Sale 50,000.00 Par Value of United States Treasury Note/Bond .125% 30 Jun 2023 @ 99.91% Received Accrued Interest of $5.60	50,000.00	49,957.03	49,880.16	76.87
August 16, 2021 August 17, 2021	Sale 15,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 May 2051 @ 110.45% Received Accrued Interest of $91.00	15,000.00	16,567.97	15,582.86	985.11
August 19, 2021 August 20, 2021	Sale 80,000.00 Par Value of United States Treasury Note/Bond .125% 30 Jun 2023 @ 99.87% Received Accrued Interest of $13.86	80,000.00	79,893.75	79,808.26	85.49
August 20, 2021 August 23, 2021	Sale 50,000.00 Par Value of United States Treasury Note/Bond .75% 31 May 2026 @ 99.96% Received Accrued Interest of $86.07	50,000.00	49,980.46	49,806.83	173.63
August 25, 2021 August 26, 2021	Sale 50,000.00 Par Value of United States Treas Nts 0.125% 31 May 2023 @ 99.85% Received Accrued Interest of $14.86	50,000.00	49,923.82	49,967.93	-44.11
August 31, 2021 September 2, 2021	Sale 124.00 Shares of Brandywine Realty Trust @ $14.0254, Paid $0.01 SEC Fee, $3.72 Broker Commission	124.00	1,735.42	1,666.80	68.62
September 28, 2021 September 29, 2021	Sale 35,000.00 Par Value of United States Treasury Note/Bond .625% 31 Jul 2026 @ 98.44% Received Accrued Interest of $35.67	35,000.00	34,453.12	34,797.87	-344.75
September 28, 2021 September 29, 2021	Sale 35,000.00 Par Value of United States Treasury Note/Bond .625% 31 Jul 2026 @ 98.44% Received Accrued Interest of $35.67	35,000.00	34,453.12	34,797.87	-344.75

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
September 29, 2021 September 30, 2021	Sale 40,000.00 Par Value of United States Treasury Note/Bond .75% 31 Aug 2026 @ 98.98% Received Accrued Interest of $24.86	40,000.00	39,590.63	39,858.21	-267.58
October 4, 2021 October 5, 2021	Sale 25,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 May 2051 @ 106.98% Received Accrued Interest of $230.72	25,000.00	26,746.10	25,971.43	774.67
October 26, 2021 October 27, 2021	Sale 40,000.00 Par Value of United States Treasury Note/Bond .75% 31 Aug 2026 @ 97.97% Received Accrued Interest of $47.24	40,000.00	39,187.50	39,858.22	-670.72
October 27, 2021 October 28, 2021	Sale 25,000.00 Par Value of WI Treasury .125% 31 Aug 2023 @ 99.43% Received Accrued Interest of $5.01	25,000.00	24,858.40	24,942.79	-84.39
November 15, 2021 November 16, 2021	Sale 45,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 99.86% Received Accrued Interest of $227.45	45,000.00	44,938.47	44,971.46	-32.99
November 17, 2021 November 18, 2021	Sale 20,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 99.76% Received Accrued Interest of $103.26	20,000.00	19,951.56	19,987.32	-35.76
November 19, 2021 November 22, 2021	Sale 15,000.00 Par Value of United States Treasury Note/Bond 2% 15 Aug 2051 @ 101.90% Received Accrued Interest of $80.71	15,000.00	15,285.15	14,990.48	294.67
November 24, 2021 November 26, 2021	Sale 85,000.00 Par Value of United States Treasury Note/Bond 1.125% 31 Oct 2026 @ 99.09% Received Accrued Interest of $68.68	85,000.00	84,229.69	84,836.61	-606.92
November 29, 2021 December 1, 2021	Sale 83.00 Shares of Host Hotels & Resorts Inc @ $16.3502, Paid $2.49 Broker Commission, $0.01 SEC Fee	83.00	1,354.57	1,182.19	172.38
December 9, 2021 December 10, 2021	Sale 75,000.00 Par Value of United States Treasury Note/Bond .25% 30 Sep 2023 @ 99.29% Received Accrued Interest of $36.57	75,000.00	74,466.80	74,927.67	-460.87

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
December 14, 2021 December 15, 2021	Sale 5,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 101.30% Received Accrued Interest of $7.77	5,000.00	5,065.04	4,926.01	139.03
December 15, 2021 December 16, 2021	Sale 35,000.00 Par Value of United States Treasury Note/Bond 1.125% 31 Oct 2026 @ 99.40% Received Accrued Interest of $50.03	35,000.00	34,789.46	34,940.07	-150.61
December 16, 2021 December 17, 2021	Sale 45,000.00 Par Value of United States Treasury Note/Bond 1.125% 31 Oct 2026 @ 99.40% Received Accrued Interest of $65.73	45,000.00	44,729.30	44,922.96	-193.66
January 3, 2022 January 4, 2022	Sale 35,000.00 Par Value of United States Treasury Note/Bond 1.25% 31 Dec 2026 @ 99.50% Received Accrued Interest of $4.83	35,000.00	34,823.64	34,961.45	-137.81
January 4, 2022 January 5, 2022	Sale 15,000.00 Par Value of United States Treasury Note/Bond 1.25% 30 Nov 2026 @ 100.04% Received Accrued Interest of $18.54	15,000.00	15,006.45	14,999.06	7.39
January 10, 2022 January 11, 2022	Sale 80,000.00 Par Value of United States Treasury Note/Bond 1.25% 30 Nov 2026 @ 99.05% Received Accrued Interest of $115.38	80,000.00	79,237.50	79,995.00	-757.50
January 10, 2022 January 11, 2022	Sale 45,000.00 Par Value of United States Treasury Note/Bond 1.125% 31 Oct 2026 @ 98.46% Received Accrued Interest of $100.69	45,000.00	44,309.18	44,922.96	-613.78
January 25, 2022 January 26, 2022	Sale 75,000.00 Par Value of United States Treasury Note/Bond .75% 31 Dec 2023 @ 99.58% Received Accrued Interest of $40.40	75,000.00	74,683.59	74,931.80	-248.21
February 7, 2022 February 9, 2022	Sale 133.00 Shares of Brixmor Property Group Inc @ $25.0402, Paid $5.32 Broker Commission, $0.02 SEC Fee	133.00	3,325.01	2,285.94	1,039.07
February 9, 2022 February 10, 2022	Sale 25,000.00 Par Value of United States Treasury Note/Bond 1.375% 15 Nov 2031 @ 95.10% Received Accrued Interest of $82.61	25,000.00	23,774.42	24,604.34	-829.92

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
February 10, 2022 February 11, 2022	Sale 25,000.00 Par Value of United States Treasury Note/Bond 1.25% 31 Dec 2026 @ 96.85% Received Accrued Interest of $36.26	25,000.00	24,211.91	24,936.28	-724.37
February 15, 2022 February 16, 2022	Sale 15,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 89.72% Received Accrued Interest of $72.25	15,000.00	13,457.81	14,742.97	-1,285.16
February 15, 2022 February 16, 2022	Sale 15,000.00 Par Value of United States Treasury Note/Bond 1.875% 15 Nov 2051 @ 89.72% Received Accrued Interest of $72.25	15,000.00	13,458.40	14,742.97	-1,284.57
February 24, 2022 February 25, 2022	Sale 15,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2052 Usd1000 'Bond 02/52' @ 101.78% Received Accrued Interest of $9.32	15,000.00	15,267.19	14,738.28	528.91
March 8, 2022 March 9, 2022	Sale 25,000.00 Par Value of United States Treasury Inflation Indexed Bonds .125% 15 Feb 2051 @ 110.31% Received Accrued Interest of $2.04	25,000.00	29,596.57	28,276.18	1,320.39
March 31, 2022 April 1, 2022	Sale 72,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.61% Received Accrued Interest of $93.91	72,000.00	71,000.64	71,850.43	-849.79
April 13, 2022 April 18, 2022	Sale 74.00 Shares of Diversified Healthcare Trust @ $2.871, Paid $0.01 SEC Fee, $0.74 Broker Commission	74.00	211.70	393.95	-182.25
April 18, 2022 April 20, 2022	Sale 30.00 Shares of Diversified Healthcare Trust @ $2.783, Paid $0.01 SEC Fee, $0.30 Broker Commission	30.00	83.18	159.71	-76.53
May 4, 2022 May 6, 2022	Sale 45.00 Shares of VICI Properties Inc @ $30.4898, Paid $0.01 SEC Fee, $2.25 Broker Commission	45.00	1,369.78	1,290.00	79.78

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
May 25, 2022 May 26, 2022	Sale 50,000.00 Par Value of United States Treasury Note/Bond 1.875% 28 Feb 2027 @ 96.20% Received Accrued Interest of $221.64	50,000.00	48,097.65	49,691.59	-1,593.94
May 26, 2022 May 27, 2022	Sale 55,000.00 Par Value of United States Treasury Note/Bond 2.75% 30 Apr 2027 @ 100.05% Received Accrued Interest of $110.97	55,000.00	55,025.78	54,624.29	401.49
May 31, 2022 June 1, 2022	Sale 30,000.00 Par Value of United States Treasury Note/Bond 2.75% 30 Apr 2027 @ 100.02% Received Accrued Interest of $71.74	30,000.00	30,004.69	29,795.07	209.62
May 31, 2022 June 2, 2022	Sale 35.00 Shares of Duke Realty Corp @ $52.8537, Paid $0.05 SEC Fee, $1.75 Broker Commission	35.00	1,848.08	1,412.43	435.65
June 1, 2022 June 2, 2022	Sale 50,000.00 Par Value of United States Treasury Note/Bond 1.875% 28 Feb 2027 @ 96.17% Received Accrued Interest of $239.47	50,000.00	48,083.98	49,691.59	-1,607.61
June 2, 2022 June 6, 2022	Sale 65.00 Shares of Duke Realty Corp @ $52.6064, Paid $0.08 SEC Fee, $3.25 Broker Commission	65.00	3,416.09	2,623.08	793.01
June 27, 2022 June 28, 2022	Sale 65,000.00 Par Value of United States Treasury Note/Bond 2.75% 30 Apr 2027 @ 98.04% Received Accrued Interest of $286.58	65,000.00	63,725.39	64,601.27	-875.88
June 28, 2022 June 29, 2022	Sale 75,000.00 Par Value of United States Treasury Note/Bond 2.75% 30 Apr 2027 @ 97.71% Received Accrued Interest of $336.28	75,000.00	73,286.13	74,539.93	-1,253.80
June 27, 2022 June 29, 2022	Sale 59.00 Shares of Sabra Health Care REIT Inc @ $14.5224	59.00	856.82	1,001.21	-144.39
Total Sales			**$3,645,337.55**	**$3,652,822.10**	**-$7,484.55**
Total UBS Securities LLC 0642			**$5,777,630.91**	**$5,785,115.46**	**-$7,484.55**

5% Series Reportable Transactions By Issue

Beginning Market Value: $104,943,254.07
Comparative Value (5%): $5,247,162.70

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
BlackRock Liquidity Funds BlackRock Liquidity FedFund					
Purchases					
July 1, 2021 July 1, 2021	Purchase 429.16 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	429.16	429.16	429.16	
July 1, 2021 July 1, 2021	Purchase 2.55 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2.55	2.55	2.55	
July 1, 2021 July 1, 2021	Purchase 22.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	22.30	22.30	22.30	
July 1, 2021 July 1, 2021	Purchase 7.05 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7.05	7.05	7.05	
July 1, 2021 July 1, 2021	Purchase 0.81 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	0.81	0.81	0.81	
July 1, 2021 July 1, 2021	Purchase 22.93 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	22.93	22.93	22.93	
July 1, 2021 July 1, 2021	Purchase 5.46 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5.46	5.46	5.46	
July 1, 2021 July 1, 2021	Purchase 88,864.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	88,864.57	88,864.57	88,864.57	
July 2, 2021 July 2, 2021	Purchase 39,936.55 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	39,936.55	39,936.55	39,936.55	
July 2, 2021 July 2, 2021	Purchase 7,508.91 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,508.91	7,508.91	7,508.91	
July 6, 2021 July 6, 2021	Purchase 339.36 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	339.36	339.36	339.36	
July 6, 2021 July 6, 2021	Purchase 1,701.76 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,701.76	1,701.76	1,701.76	
July 6, 2021 July 6, 2021	Purchase 618.75 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	618.75	618.75	618.75	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
July 6, 2021 July 6, 2021	Purchase 880.01 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	880.01	880.01	880.01	
July 6, 2021 July 6, 2021	Purchase 3,322.72 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,322.72	3,322.72	3,322.72	
July 8, 2021 July 8, 2021	Purchase 226,448.04 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	226,448.04	226,448.04	226,448.04	
July 8, 2021 July 8, 2021	Purchase 9,432.78 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	9,432.78	9,432.78	9,432.78	
July 8, 2021 July 8, 2021	Purchase 2,659.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,659.90	2,659.90	2,659.90	
July 9, 2021 July 9, 2021	Purchase 535.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	535.25	535.25	535.25	
July 9, 2021 July 9, 2021	Purchase 1,443.64 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,443.64	1,443.64	1,443.64	
July 9, 2021 July 9, 2021	Purchase 40.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	40.02	40.02	40.02	
July 12, 2021 July 12, 2021	Purchase 1,980,306.99 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,980,306.99	1,980,306.99	1,980,306.99	
July 12, 2021 July 12, 2021	Purchase 73.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	73.57	73.57	73.57	
July 12, 2021 July 12, 2021	Purchase 2,000,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,000,000.00	2,000,000.00	2,000,000.00	
July 13, 2021 July 13, 2021	Purchase 184,521.06 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	184,521.06	184,521.06	184,521.06	
July 13, 2021 July 13, 2021	Purchase 1,000,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,000,000.00	1,000,000.00	1,000,000.00	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
July 13, 2021 July 13, 2021	Purchase 4,622.22 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,622.22	4,622.22	4,622.22	
July 14, 2021 July 14, 2021	Purchase 1,584,931.40 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,584,931.40	1,584,931.40	1,584,931.40	
July 14, 2021 July 14, 2021	Purchase 11,496,931.52 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	11,496,931.52	11,496,931.52	11,496,931.52	
July 14, 2021 July 14, 2021	Purchase 15,009.78 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	15,009.78	15,009.78	15,009.78	
July 15, 2021 July 15, 2021	Purchase 1,101.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,101.90	1,101.90	1,101.90	
July 15, 2021 July 15, 2021	Purchase 61,007.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	61,007.00	61,007.00	61,007.00	
July 15, 2021 July 15, 2021	Purchase 7,482.68 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,482.68	7,482.68	7,482.68	
July 16, 2021 July 16, 2021	Purchase 105,829.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	105,829.00	105,829.00	105,829.00	
July 16, 2021 July 16, 2021	Purchase 17,272.83 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	17,272.83	17,272.83	17,272.83	
July 16, 2021 July 16, 2021	Purchase 74.12 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	74.12	74.12	74.12	
July 16, 2021 July 16, 2021	Purchase 25,820.40 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	25,820.40	25,820.40	25,820.40	
July 16, 2021 July 16, 2021	Purchase 354.46 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	354.46	354.46	354.46	
July 16, 2021 July 16, 2021	Purchase 1,025,606.35 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,025,606.35	1,025,606.35	1,025,606.35	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
July 19, 2021 July 19, 2021	Purchase 360,372.08 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	360,372.08	360,372.08	360,372.08	
July 19, 2021 July 19, 2021	Purchase 4,888.93 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,888.93	4,888.93	4,888.93	
July 20, 2021 July 20, 2021	Purchase 59,920.81 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	59,920.81	59,920.81	59,920.81	
July 20, 2021 July 20, 2021	Purchase 4,980.80 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,980.80	4,980.80	4,980.80	
July 20, 2021 July 20, 2021	Purchase 41,585.47 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	41,585.47	41,585.47	41,585.47	
July 20, 2021 July 20, 2021	Purchase 152,954.41 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	152,954.41	152,954.41	152,954.41	
July 20, 2021 July 20, 2021	Purchase 97,952.48 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	97,952.48	97,952.48	97,952.48	
July 21, 2021 July 21, 2021	Purchase 456.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	456.25	456.25	456.25	
July 21, 2021 July 21, 2021	Purchase 383.23 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	383.23	383.23	383.23	
July 21, 2021 July 21, 2021	Purchase 16,175.12 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	16,175.12	16,175.12	16,175.12	
July 22, 2021 July 22, 2021	Purchase 46,123.17 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	46,123.17	46,123.17	46,123.17	
July 22, 2021 July 22, 2021	Purchase 245,897.89 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	245,897.89	245,897.89	245,897.89	
July 22, 2021 July 22, 2021	Purchase 238.43 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	238.43	238.43	238.43	
July 23, 2021 July 23, 2021	Purchase 65,415.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	65,415.30	65,415.30	65,415.30	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
July 23, 2021 July 23, 2021	Purchase 17,346.61 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	17,346.61	17,346.61	17,346.61	
July 26, 2021 July 26, 2021	Purchase 192,009.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	192,009.30	192,009.30	192,009.30	
July 26, 2021 July 26, 2021	Purchase 3,283.68 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,283.68	3,283.68	3,283.68	
July 26, 2021 July 26, 2021	Purchase 38,649.27 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	38,649.27	38,649.27	38,649.27	
July 26, 2021 July 26, 2021	Purchase 4,149.46 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,149.46	4,149.46	4,149.46	
July 26, 2021 July 26, 2021	Purchase 465.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	465.90	465.90	465.90	
July 26, 2021 July 26, 2021	Purchase 74,694.98 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	74,694.98	74,694.98	74,694.98	
July 27, 2021 July 27, 2021	Purchase 1,781.03 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,781.03	1,781.03	1,781.03	
July 27, 2021 July 27, 2021	Purchase 233,618.72 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	233,618.72	233,618.72	233,618.72	
July 28, 2021 July 28, 2021	Purchase 43,737.12 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	43,737.12	43,737.12	43,737.12	
July 28, 2021 July 28, 2021	Purchase 3,268.10 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,268.10	3,268.10	3,268.10	
July 29, 2021 July 29, 2021	Purchase 219,788.67 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	219,788.67	219,788.67	219,788.67	
July 29, 2021 July 29, 2021	Purchase 2,148.38 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,148.38	2,148.38	2,148.38	
July 29, 2021 July 29, 2021	Purchase 1,617.64 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,617.64	1,617.64	1,617.64	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
July 30, 2021 July 30, 2021	Purchase 55,192.23 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	55,192.23	55,192.23	55,192.23	
July 30, 2021 July 30, 2021	Purchase 5,244.94 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,244.94	5,244.94	5,244.94	
July 30, 2021 July 30, 2021	Purchase 12,956.19 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	12,956.19	12,956.19	12,956.19	
August 2, 2021 August 2, 2021	Purchase 163.13 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	163.13	163.13	163.13	
August 2, 2021 August 2, 2021	Purchase 0.04 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	0.04	0.04	0.04	
August 2, 2021 August 2, 2021	Purchase 2.79 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2.79	2.79	2.79	
August 2, 2021 August 2, 2021	Purchase 1.10 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1.10	1.10	1.10	
August 2, 2021 August 2, 2021	Purchase 21.15 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	21.15	21.15	21.15	
August 2, 2021 August 2, 2021	Purchase 12.65 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	12.65	12.65	12.65	
August 2, 2021 August 2, 2021	Purchase 20.74 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	20.74	20.74	20.74	
August 3, 2021 August 3, 2021	Purchase 11,676.85 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	11,676.85	11,676.85	11,676.85	
August 4, 2021 August 4, 2021	Purchase 286.60 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	286.60	286.60	286.60	
August 4, 2021 August 4, 2021	Purchase 1,877.45 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,877.45	1,877.45	1,877.45	
August 6, 2021 August 6, 2021	Purchase 10,982.66 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	10,982.66	10,982.66	10,982.66	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
August 6, 2021 August 6, 2021	Purchase 3,894.43 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,894.43	3,894.43	3,894.43	
August 9, 2021 August 9, 2021	Purchase 520.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	520.00	520.00	520.00	
August 9, 2021 August 9, 2021	Purchase 2,404.60 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,404.60	2,404.60	2,404.60	
August 10, 2021 August 10, 2021	Purchase 39,972.81 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	39,972.81	39,972.81	39,972.81	
August 11, 2021 August 11, 2021	Purchase 55,431.23 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	55,431.23	55,431.23	55,431.23	
August 11, 2021 August 11, 2021	Purchase 5,787.60 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,787.60	5,787.60	5,787.60	
August 11, 2021 August 11, 2021	Purchase 40.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	40.02	40.02	40.02	
August 11, 2021 August 11, 2021	Purchase 703.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	703.30	703.30	703.30	
August 12, 2021 August 12, 2021	Purchase 30,229.40 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	30,229.40	30,229.40	30,229.40	
August 12, 2021 August 12, 2021	Purchase 8,978.86 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,978.86	8,978.86	8,978.86	
August 12, 2021 August 12, 2021	Purchase 243.78 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	243.78	243.78	243.78	
August 12, 2021 August 12, 2021	Purchase 380,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	380,000.00	380,000.00	380,000.00	
August 13, 2021 August 13, 2021	Purchase 416,778.22 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	416,778.22	416,778.22	416,778.22	
August 13, 2021 August 13, 2021	Purchase 105.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	105.30	105.30	105.30	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
August 13, 2021 August 13, 2021	Purchase 30,089.72 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	30,089.72	30,089.72	30,089.72	
August 16, 2021 August 16, 2021	Purchase 34,338.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	34,338.30	34,338.30	34,338.30	
August 16, 2021 August 16, 2021	Purchase 4,540.93 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,540.93	4,540.93	4,540.93	
August 16, 2021 August 16, 2021	Purchase 8,147.69 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,147.69	8,147.69	8,147.69	
August 16, 2021 August 16, 2021	Purchase 504.92 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	504.92	504.92	504.92	
August 16, 2021 August 16, 2021	Purchase 2,981.15 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,981.15	2,981.15	2,981.15	
August 17, 2021 August 17, 2021	Purchase 90,223.27 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	90,223.27	90,223.27	90,223.27	
August 17, 2021 August 17, 2021	Purchase 375.86 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	375.86	375.86	375.86	
August 17, 2021 August 17, 2021	Purchase 354.46 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	354.46	354.46	354.46	
August 18, 2021 August 18, 2021	Purchase 540.64 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	540.64	540.64	540.64	
August 18, 2021 August 18, 2021	Purchase 23,240.29 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	23,240.29	23,240.29	23,240.29	
August 19, 2021 August 19, 2021	Purchase 1,402.29 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,402.29	1,402.29	1,402.29	
August 19, 2021 August 19, 2021	Purchase 78,504.85 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	78,504.85	78,504.85	78,504.85	
August 19, 2021 August 19, 2021	Purchase 1,265,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,265,000.00	1,265,000.00	1,265,000.00	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
August 20, 2021 August 20, 2021	Purchase 34,912.03 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	34,912.03	34,912.03	34,912.03	
August 20, 2021 August 20, 2021	Purchase 4,713.75 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,713.75	4,713.75	4,713.75	
August 20, 2021 August 20, 2021	Purchase 22,348.35 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	22,348.35	22,348.35	22,348.35	
August 20, 2021 August 20, 2021	Purchase 22.92 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	22.92	22.92	22.92	
August 20, 2021 August 20, 2021	Purchase 39,490.63 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	39,490.63	39,490.63	39,490.63	
August 23, 2021 August 23, 2021	Purchase 2,430.74 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,430.74	2,430.74	2,430.74	
August 23, 2021 August 23, 2021	Purchase 15,498.78 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	15,498.78	15,498.78	15,498.78	
August 23, 2021 August 23, 2021	Purchase 345.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	345.50	345.50	345.50	
August 24, 2021 August 24, 2021	Purchase 85,193.28 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	85,193.28	85,193.28	85,193.28	
August 24, 2021 August 24, 2021	Purchase 72.27 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	72.27	72.27	72.27	
August 24, 2021 August 24, 2021	Purchase 12,547.64 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	12,547.64	12,547.64	12,547.64	
August 25, 2021 August 25, 2021	Purchase 657,948.67 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	657,948.67	657,948.67	657,948.67	
August 25, 2021 August 25, 2021	Purchase 88,288.35 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	88,288.35	88,288.35	88,288.35	
August 25, 2021 August 25, 2021	Purchase 5,807.38 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,807.38	5,807.38	5,807.38	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
August 25, 2021 August 25, 2021	Purchase 11.66 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	11.66	11.66	11.66	
August 25, 2021 August 25, 2021	Purchase 348.26 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	348.26	348.26	348.26	
August 25, 2021 August 25, 2021	Purchase 258.17 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	258.17	258.17	258.17	
August 26, 2021 August 26, 2021	Purchase 750,298.63 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	750,298.63	750,298.63	750,298.63	
August 26, 2021 August 26, 2021	Purchase 95,455.63 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	95,455.63	95,455.63	95,455.63	
August 27, 2021 August 27, 2021	Purchase 476,136.24 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	476,136.24	476,136.24	476,136.24	
August 27, 2021 August 27, 2021	Purchase 4,409.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,409.25	4,409.25	4,409.25	
August 27, 2021 August 27, 2021	Purchase 100,161.80 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	100,161.80	100,161.80	100,161.80	
August 30, 2021 August 30, 2021	Purchase 7,008.27 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,008.27	7,008.27	7,008.27	
August 30, 2021 August 30, 2021	Purchase 195,539.88 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	195,539.88	195,539.88	195,539.88	
August 31, 2021 August 31, 2021	Purchase 2,303.62 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,303.62	2,303.62	2,303.62	
August 31, 2021 August 31, 2021	Purchase 143,699.89 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	143,699.89	143,699.89	143,699.89	
September 1, 2021 September 1, 2021	Purchase 2,579.92 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,579.92	2,579.92	2,579.92	
September 1, 2021 September 1, 2021	Purchase 587.81 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	587.81	587.81	587.81	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
September 1, 2021 September 1, 2021	Purchase 14.96 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	14.96	14.96	14.96	
September 1, 2021 September 1, 2021	Purchase 0.04 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	0.04	0.04	0.04	
September 1, 2021 September 1, 2021	Purchase 30.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	30.30	30.30	30.30	
September 1, 2021 September 1, 2021	Purchase 7.26 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7.26	7.26	7.26	
September 1, 2021 September 1, 2021	Purchase 2.79 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2.79	2.79	2.79	
September 1, 2021 September 1, 2021	Purchase 1.15 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1.15	1.15	1.15	
September 1, 2021 September 1, 2021	Purchase 23,231.72 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	23,231.72	23,231.72	23,231.72	
September 2, 2021 September 2, 2021	Purchase 11,249.55 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	11,249.55	11,249.55	11,249.55	
September 3, 2021 September 3, 2021	Purchase 6,110.17 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,110.17	6,110.17	6,110.17	
September 9, 2021 September 9, 2021	Purchase 6,559.93 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,559.93	6,559.93	6,559.93	
September 9, 2021 September 9, 2021	Purchase 359.74 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	359.74	359.74	359.74	
September 9, 2021 September 9, 2021	Purchase 10,011.89 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	10,011.89	10,011.89	10,011.89	
September 10, 2021 September 10, 2021	Purchase 11,724.74 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	11,724.74	11,724.74	11,724.74	
September 10, 2021 September 10, 2021	Purchase 212.03 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	212.03	212.03	212.03	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
September 10, 2021 September 10, 2021	Purchase 76.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	76.02	76.02	76.02	
September 13, 2021 September 13, 2021	Purchase 15,480.17 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	15,480.17	15,480.17	15,480.17	
September 13, 2021 September 13, 2021	Purchase 18,264.87 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	18,264.87	18,264.87	18,264.87	
September 13, 2021 September 13, 2021	Purchase 1,406.94 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,406.94	1,406.94	1,406.94	
September 13, 2021 September 13, 2021	Purchase 40.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	40.02	40.02	40.02	
September 13, 2021 September 13, 2021	Purchase 7,852.07 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,852.07	7,852.07	7,852.07	
September 14, 2021 September 14, 2021	Purchase 108,646.12 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	108,646.12	108,646.12	108,646.12	
September 15, 2021 September 15, 2021	Purchase 14,012.66 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	14,012.66	14,012.66	14,012.66	
September 15, 2021 September 15, 2021	Purchase 35,498.84 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	35,498.84	35,498.84	35,498.84	
September 15, 2021 September 15, 2021	Purchase 12,052.20 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	12,052.20	12,052.20	12,052.20	
September 15, 2021 September 15, 2021	Purchase 10,937.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	10,937.30	10,937.30	10,937.30	
September 15, 2021 September 15, 2021	Purchase 71.63 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	71.63	71.63	71.63	
September 16, 2021 September 16, 2021	Purchase 39,588.24 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	39,588.24	39,588.24	39,588.24	
September 16, 2021 September 16, 2021	Purchase 74.15 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	74.15	74.15	74.15	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
September 17, 2021 September 17, 2021	Purchase 74,922.49 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	74,922.49	74,922.49	74,922.49	
September 17, 2021 September 17, 2021	Purchase 228.32 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	228.32	228.32	228.32	
September 20, 2021 September 20, 2021	Purchase 23,603.82 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	23,603.82	23,603.82	23,603.82	
September 20, 2021 September 20, 2021	Purchase 157,432.98 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	157,432.98	157,432.98	157,432.98	
September 20, 2021 September 20, 2021	Purchase 375.92 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	375.92	375.92	375.92	
September 20, 2021 September 20, 2021	Purchase 7,452.66 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,452.66	7,452.66	7,452.66	
September 20, 2021 September 20, 2021	Purchase 36,207.76 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	36,207.76	36,207.76	36,207.76	
September 20, 2021 September 20, 2021	Purchase 105.68 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	105.68	105.68	105.68	
September 21, 2021 September 21, 2021	Purchase 3,845.85 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,845.85	3,845.85	3,845.85	
September 21, 2021 September 21, 2021	Purchase 126.79 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	126.79	126.79	126.79	
September 21, 2021 September 21, 2021	Purchase 72,939.44 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	72,939.44	72,939.44	72,939.44	
September 22, 2021 September 22, 2021	Purchase 3,045.07 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,045.07	3,045.07	3,045.07	
September 22, 2021 September 22, 2021	Purchase 704.55 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	704.55	704.55	704.55	
September 22, 2021 September 22, 2021	Purchase 5,055.13 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,055.13	5,055.13	5,055.13	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
September 23, 2021 September 23, 2021	Purchase 5,654.77 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,654.77	5,654.77	5,654.77	
September 23, 2021 September 23, 2021	Purchase 12,881.88 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	12,881.88	12,881.88	12,881.88	
September 24, 2021 September 24, 2021	Purchase 1,150,485.80 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,150,485.80	1,150,485.80	1,150,485.80	
September 24, 2021 September 24, 2021	Purchase 14,120.10 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	14,120.10	14,120.10	14,120.10	
September 24, 2021 September 24, 2021	Purchase 79,672.94 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	79,672.94	79,672.94	79,672.94	
September 27, 2021 September 27, 2021	Purchase 341,336.56 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	341,336.56	341,336.56	341,336.56	
September 27, 2021 September 27, 2021	Purchase 61,844.75 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	61,844.75	61,844.75	61,844.75	
September 27, 2021 September 27, 2021	Purchase 1,171.72 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,171.72	1,171.72	1,171.72	
September 27, 2021 September 27, 2021	Purchase 656.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	656.25	656.25	656.25	
September 27, 2021 September 27, 2021	Purchase 48,998.52 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	48,998.52	48,998.52	48,998.52	
September 27, 2021 September 27, 2021	Purchase 5,069.94 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,069.94	5,069.94	5,069.94	
September 27, 2021 September 27, 2021	Purchase 7,290.10 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,290.10	7,290.10	7,290.10	
September 28, 2021 September 28, 2021	Purchase 109,837.20 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	109,837.20	109,837.20	109,837.20	
September 28, 2021 September 28, 2021	Purchase 8,786.85 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,786.85	8,786.85	8,786.85	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
September 28, 2021 September 28, 2021	Purchase 24,945.40 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	24,945.40	24,945.40	24,945.40	
September 28, 2021 September 28, 2021	Purchase 192,287.12 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	192,287.12	192,287.12	192,287.12	
September 29, 2021 September 29, 2021	Purchase 627,857.23 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	627,857.23	627,857.23	627,857.23	
September 29, 2021 September 29, 2021	Purchase 2,689.12 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,689.12	2,689.12	2,689.12	
September 29, 2021 September 29, 2021	Purchase 1,998.49 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,998.49	1,998.49	1,998.49	
September 29, 2021 September 29, 2021	Purchase 85,299.60 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	85,299.60	85,299.60	85,299.60	
September 30, 2021 September 30, 2021	Purchase 63,905.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	63,905.57	63,905.57	63,905.57	
September 30, 2021 September 30, 2021	Purchase 19,723.18 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	19,723.18	19,723.18	19,723.18	
September 30, 2021 September 30, 2021	Purchase 1,103.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,103.00	1,103.00	1,103.00	
September 30, 2021 September 30, 2021	Purchase 2,496.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,496.00	2,496.00	2,496.00	
September 30, 2021 September 30, 2021	Purchase 5,743.72 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,743.72	5,743.72	5,743.72	
October 1, 2021 October 1, 2021	Purchase 12.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	12.57	12.57	12.57	
October 1, 2021 October 1, 2021	Purchase 2.70 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2.70	2.70	2.70	
October 1, 2021 October 1, 2021	Purchase 123.51 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	123.51	123.51	123.51	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
October 1, 2021 October 1, 2021	Purchase 9.89 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	9.89	9.89	9.89	
October 1, 2021 October 1, 2021	Purchase 7.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7.02	7.02	7.02	
October 1, 2021 October 1, 2021	Purchase 0.04 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	0.04	0.04	0.04	
October 1, 2021 October 1, 2021	Purchase 3,108.05 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,108.05	3,108.05	3,108.05	
October 4, 2021 October 4, 2021	Purchase 1,311.60 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,311.60	1,311.60	1,311.60	
October 5, 2021 October 5, 2021	Purchase 1,081.07 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,081.07	1,081.07	1,081.07	
October 5, 2021 October 5, 2021	Purchase 34,266.46 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	34,266.46	34,266.46	34,266.46	
October 5, 2021 October 5, 2021	Purchase 2,003,410.16 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,003,410.16	2,003,410.16	2,003,410.16	
October 7, 2021 October 7, 2021	Purchase 52,741.82 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	52,741.82	52,741.82	52,741.82	
October 8, 2021 October 8, 2021	Purchase 196,866.04 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	196,866.04	196,866.04	196,866.04	
October 8, 2021 October 8, 2021	Purchase 6,181.04 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,181.04	6,181.04	6,181.04	
October 12, 2021 October 12, 2021	Purchase 669.38 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	669.38	669.38	669.38	
October 12, 2021 October 12, 2021	Purchase 1,946.75 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,946.75	1,946.75	1,946.75	
October 12, 2021 October 12, 2021	Purchase 40.03 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	40.03	40.03	40.03	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
October 12, 2021 October 12, 2021	Purchase 17,678.36 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	17,678.36	17,678.36	17,678.36	
October 13, 2021 October 13, 2021	Purchase 73.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	73.57	73.57	73.57	
October 13, 2021 October 13, 2021	Purchase 13,591.45 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	13,591.45	13,591.45	13,591.45	
October 13, 2021 October 13, 2021	Purchase 78.58 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	78.58	78.58	78.58	
October 14, 2021 October 14, 2021	Purchase 2,023.69 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,023.69	2,023.69	2,023.69	
October 14, 2021 October 14, 2021	Purchase 167.76 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	167.76	167.76	167.76	
October 15, 2021 October 15, 2021	Purchase 45,090.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	45,090.00	45,090.00	45,090.00	
October 15, 2021 October 15, 2021	Purchase 3,904.65 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,904.65	3,904.65	3,904.65	
October 15, 2021 October 15, 2021	Purchase 2,983.89 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,983.89	2,983.89	2,983.89	
October 15, 2021 October 15, 2021	Purchase 84.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	84.50	84.50	84.50	
October 15, 2021 October 15, 2021	Purchase 58,436.99 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	58,436.99	58,436.99	58,436.99	
October 15, 2021 October 15, 2021	Purchase 6,022.43 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,022.43	6,022.43	6,022.43	
October 18, 2021 October 18, 2021	Purchase 14,234.51 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	14,234.51	14,234.51	14,234.51	
October 18, 2021 October 18, 2021	Purchase 228.32 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	228.32	228.32	228.32	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
October 18, 2021 October 18, 2021	Purchase 11,902.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	11,902.90	11,902.90	11,902.90	
October 19, 2021 October 19, 2021	Purchase 78,051.44 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	78,051.44	78,051.44	78,051.44	
October 19, 2021 October 19, 2021	Purchase 25,124.91 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	25,124.91	25,124.91	25,124.91	
October 20, 2021 October 20, 2021	Purchase 9,857.07 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	9,857.07	9,857.07	9,857.07	
October 20, 2021 October 20, 2021	Purchase 10,754.08 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	10,754.08	10,754.08	10,754.08	
October 20, 2021 October 20, 2021	Purchase 28,728.92 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	28,728.92	28,728.92	28,728.92	
October 20, 2021 October 20, 2021	Purchase 18,701.24 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	18,701.24	18,701.24	18,701.24	
October 21, 2021 October 21, 2021	Purchase 13,048.63 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	13,048.63	13,048.63	13,048.63	
October 22, 2021 October 22, 2021	Purchase 618,098.71 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	618,098.71	618,098.71	618,098.71	
October 22, 2021 October 22, 2021	Purchase 353.46 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	353.46	353.46	353.46	
October 22, 2021 October 22, 2021	Purchase 315.60 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	315.60	315.60	315.60	
October 22, 2021 October 22, 2021	Purchase 33,669.38 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	33,669.38	33,669.38	33,669.38	
October 25, 2021 October 25, 2021	Purchase 728,732.11 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	728,732.11	728,732.11	728,732.11	
October 25, 2021 October 25, 2021	Purchase 76,124.98 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	76,124.98	76,124.98	76,124.98	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
October 25, 2021 October 25, 2021	Purchase 3,947.49 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,947.49	3,947.49	3,947.49	
October 25, 2021 October 25, 2021	Purchase 8,720.59 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,720.59	8,720.59	8,720.59	
October 26, 2021 October 26, 2021	Purchase 558,016.58 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	558,016.58	558,016.58	558,016.58	
October 26, 2021 October 26, 2021	Purchase 4,332.72 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,332.72	4,332.72	4,332.72	
October 26, 2021 October 26, 2021	Purchase 213,689.96 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	213,689.96	213,689.96	213,689.96	
October 27, 2021 October 27, 2021	Purchase 282,783.83 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	282,783.83	282,783.83	282,783.83	
October 27, 2021 October 27, 2021	Purchase 8,913.03 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,913.03	8,913.03	8,913.03	
October 27, 2021 October 27, 2021	Purchase 77,544.74 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	77,544.74	77,544.74	77,544.74	
October 28, 2021 October 28, 2021	Purchase 60,234.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	60,234.00	60,234.00	60,234.00	
October 28, 2021 October 28, 2021	Purchase 56,710.73 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	56,710.73	56,710.73	56,710.73	
October 29, 2021 October 29, 2021	Purchase 14,214.73 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	14,214.73	14,214.73	14,214.73	
October 29, 2021 October 29, 2021	Purchase 323,570.68 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	323,570.68	323,570.68	323,570.68	
November 1, 2021 November 1, 2021	Purchase 8,366.68 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,366.68	8,366.68	8,366.68	
November 1, 2021 November 1, 2021	Purchase 1,542.78 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,542.78	1,542.78	1,542.78	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
November 1, 2021 November 1, 2021	Purchase 1,500.75 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,500.75	1,500.75	1,500.75	
November 1, 2021 November 1, 2021	Purchase 17.42 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	17.42	17.42	17.42	
November 1, 2021 November 1, 2021	Purchase 8.53 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8.53	8.53	8.53	
November 1, 2021 November 1, 2021	Purchase 0.04 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	0.04	0.04	0.04	
November 1, 2021 November 1, 2021	Purchase 796.12 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	796.12	796.12	796.12	
November 1, 2021 November 1, 2021	Purchase 2.79 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2.79	2.79	2.79	
November 1, 2021 November 1, 2021	Purchase 0.87 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	0.87	0.87	0.87	
November 1, 2021 November 1, 2021	Purchase 34.74 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	34.74	34.74	34.74	
November 1, 2021 November 1, 2021	Purchase 76,755.47 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	76,755.47	76,755.47	76,755.47	
November 2, 2021 November 2, 2021	Purchase 206,477.27 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	206,477.27	206,477.27	206,477.27	
November 3, 2021 November 3, 2021	Purchase 169.45 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	169.45	169.45	169.45	
November 3, 2021 November 3, 2021	Purchase 1,311.60 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,311.60	1,311.60	1,311.60	
November 4, 2021 November 4, 2021	Purchase 96.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	96.25	96.25	96.25	
November 4, 2021 November 4, 2021	Purchase 339.84 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	339.84	339.84	339.84	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
November 4, 2021 November 4, 2021	Purchase 8,442.03 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,442.03	8,442.03	8,442.03	
November 8, 2021 November 8, 2021	Purchase 68,037.87 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	68,037.87	68,037.87	68,037.87	
November 8, 2021 November 8, 2021	Purchase 25,525.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	25,525.00	25,525.00	25,525.00	
November 8, 2021 November 8, 2021	Purchase 437.20 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	437.20	437.20	437.20	
November 9, 2021 November 9, 2021	Purchase 1,851.45 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,851.45	1,851.45	1,851.45	
November 10, 2021 November 10, 2021	Purchase 171,828.27 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	171,828.27	171,828.27	171,828.27	
November 10, 2021 November 10, 2021	Purchase 39,970.16 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	39,970.16	39,970.16	39,970.16	
November 10, 2021 November 10, 2021	Purchase 30,490.22 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	30,490.22	30,490.22	30,490.22	
November 10, 2021 November 10, 2021	Purchase 62,170.39 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	62,170.39	62,170.39	62,170.39	
November 10, 2021 November 10, 2021	Purchase 14,960.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	14,960.00	14,960.00	14,960.00	
November 10, 2021 November 10, 2021	Purchase 130,214.84 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	130,214.84	130,214.84	130,214.84	
November 12, 2021 November 12, 2021	Purchase 430,226.09 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	430,226.09	430,226.09	430,226.09	
November 12, 2021 November 12, 2021	Purchase 76.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	76.02	76.02	76.02	
November 12, 2021 November 12, 2021	Purchase 126,419.35 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	126,419.35	126,419.35	126,419.35	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
November 12, 2021 November 12, 2021	Purchase 4,742.77 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,742.77	4,742.77	4,742.77	
November 15, 2021 November 15, 2021	Purchase 29,096.81 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	29,096.81	29,096.81	29,096.81	
November 15, 2021 November 15, 2021	Purchase 469.91 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	469.91	469.91	469.91	
November 15, 2021 November 15, 2021	Purchase 9,215.66 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	9,215.66	9,215.66	9,215.66	
November 15, 2021 November 15, 2021	Purchase 38,929.09 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	38,929.09	38,929.09	38,929.09	
November 16, 2021 November 16, 2021	Purchase 1,181,019.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,181,019.57	1,181,019.57	1,181,019.57	
November 16, 2021 November 16, 2021	Purchase 135,582.51 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	135,582.51	135,582.51	135,582.51	
November 16, 2021 November 16, 2021	Purchase 71.63 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	71.63	71.63	71.63	
November 16, 2021 November 16, 2021	Purchase 14,476.36 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	14,476.36	14,476.36	14,476.36	
November 16, 2021 November 16, 2021	Purchase 8,825.65 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,825.65	8,825.65	8,825.65	
November 17, 2021 November 17, 2021	Purchase 107,341.09 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	107,341.09	107,341.09	107,341.09	
November 17, 2021 November 17, 2021	Purchase 12,165.07 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	12,165.07	12,165.07	12,165.07	
November 17, 2021 November 17, 2021	Purchase 147.55 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	147.55	147.55	147.55	
November 17, 2021 November 17, 2021	Purchase 8.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8.57	8.57	8.57	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
November 17, 2021 November 17, 2021	Purchase 16,368.49 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	16,368.49	16,368.49	16,368.49	
November 18, 2021 November 18, 2021	Purchase 228.31 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	228.31	228.31	228.31	
November 18, 2021 November 18, 2021	Purchase 1,006.17 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,006.17	1,006.17	1,006.17	
November 18, 2021 November 18, 2021	Purchase 1,500,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,500,000.00	1,500,000.00	1,500,000.00	
November 18, 2021 November 18, 2021	Purchase 34,598.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	34,598.30	34,598.30	34,598.30	
November 19, 2021 November 19, 2021	Purchase 677,203.89 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	677,203.89	677,203.89	677,203.89	
November 19, 2021 November 19, 2021	Purchase 1,562.70 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,562.70	1,562.70	1,562.70	
November 19, 2021 November 19, 2021	Purchase 9,069.11 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	9,069.11	9,069.11	9,069.11	
November 22, 2021 November 22, 2021	Purchase 7,434.61 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,434.61	7,434.61	7,434.61	
November 22, 2021 November 22, 2021	Purchase 27,066.79 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	27,066.79	27,066.79	27,066.79	
November 22, 2021 November 22, 2021	Purchase 11,516.94 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	11,516.94	11,516.94	11,516.94	
November 23, 2021 November 23, 2021	Purchase 238,122.54 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	238,122.54	238,122.54	238,122.54	
November 23, 2021 November 23, 2021	Purchase 13,072.92 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	13,072.92	13,072.92	13,072.92	
November 23, 2021 November 23, 2021	Purchase 199,282.62 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	199,282.62	199,282.62	199,282.62	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
November 23, 2021 November 23, 2021	Purchase 117,336.39 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	117,336.39	117,336.39	117,336.39	
November 24, 2021 November 24, 2021	Purchase 760,764.64 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	760,764.64	760,764.64	760,764.64	
November 24, 2021 November 24, 2021	Purchase 3,922.09 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,922.09	3,922.09	3,922.09	
November 24, 2021 November 24, 2021	Purchase 93,441.34 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	93,441.34	93,441.34	93,441.34	
November 26, 2021 November 26, 2021	Purchase 93,492.34 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	93,492.34	93,492.34	93,492.34	
November 26, 2021 November 26, 2021	Purchase 887,041.47 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	887,041.47	887,041.47	887,041.47	
November 26, 2021 November 26, 2021	Purchase 871.97 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	871.97	871.97	871.97	
November 26, 2021 November 26, 2021	Purchase 6,503.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,503.25	6,503.25	6,503.25	
November 26, 2021 November 26, 2021	Purchase 29,203.59 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	29,203.59	29,203.59	29,203.59	
November 26, 2021 November 26, 2021	Purchase 11.33 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	11.33	11.33	11.33	
November 26, 2021 November 26, 2021	Purchase 605.13 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	605.13	605.13	605.13	
November 29, 2021 November 29, 2021	Purchase 4,435.14 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,435.14	4,435.14	4,435.14	
November 29, 2021 November 29, 2021	Purchase 198,131.33 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	198,131.33	198,131.33	198,131.33	
November 30, 2021 November 30, 2021	Purchase 2,368.89 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,368.89	2,368.89	2,368.89	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
November 30, 2021 November 30, 2021	Purchase 4,932.54 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,932.54	4,932.54	4,932.54	
December 1, 2021 December 1, 2021	Purchase 10,956.56 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	10,956.56	10,956.56	10,956.56	
December 1, 2021 December 1, 2021	Purchase 12,316.24 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	12,316.24	12,316.24	12,316.24	
December 1, 2021 December 1, 2021	Purchase 26.88 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	26.88	26.88	26.88	
December 1, 2021 December 1, 2021	Purchase 6.43 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6.43	6.43	6.43	
December 1, 2021 December 1, 2021	Purchase 1.80 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1.80	1.80	1.80	
December 1, 2021 December 1, 2021	Purchase 2.51 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2.51	2.51	2.51	
December 1, 2021 December 1, 2021	Purchase 32.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	32.25	32.25	32.25	
December 1, 2021 December 1, 2021	Purchase 6.36 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6.36	6.36	6.36	
December 1, 2021 December 1, 2021	Purchase 1,786.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,786.00	1,786.00	1,786.00	
December 2, 2021 December 2, 2021	Purchase 1,495.63 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,495.63	1,495.63	1,495.63	
December 2, 2021 December 2, 2021	Purchase 12,305.40 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	12,305.40	12,305.40	12,305.40	
December 2, 2021 December 2, 2021	Purchase 4.40 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4.40	4.40	4.40	
December 3, 2021 December 3, 2021	Purchase 76,551.75 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	76,551.75	76,551.75	76,551.75	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
December 6, 2021 December 6, 2021	Purchase 100,934.09 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	100,934.09	100,934.09	100,934.09	
December 6, 2021 December 6, 2021	Purchase 6,734.81 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,734.81	6,734.81	6,734.81	
December 6, 2021 December 6, 2021	Purchase 13,900.01 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	13,900.01	13,900.01	13,900.01	
December 8, 2021 December 8, 2021	Purchase 65,006.36 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	65,006.36	65,006.36	65,006.36	
December 8, 2021 December 8, 2021	Purchase 580.83 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	580.83	580.83	580.83	
December 9, 2021 December 9, 2021	Purchase 33,931.29 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	33,931.29	33,931.29	33,931.29	
December 9, 2021 December 9, 2021	Purchase 5,251.63 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,251.63	5,251.63	5,251.63	
December 9, 2021 December 9, 2021	Purchase 218.95 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	218.95	218.95	218.95	
December 9, 2021 December 9, 2021	Purchase 725,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	725,000.00	725,000.00	725,000.00	
December 9, 2021 December 9, 2021	Purchase 40.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	40.02	40.02	40.02	
December 9, 2021 December 9, 2021	Purchase 4.46 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4.46	4.46	4.46	
December 10, 2021 December 10, 2021	Purchase 73.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	73.57	73.57	73.57	
December 10, 2021 December 10, 2021	Purchase 1,896.24 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,896.24	1,896.24	1,896.24	
December 13, 2021 December 13, 2021	Purchase 3,978.94 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,978.94	3,978.94	3,978.94	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
December 13, 2021 December 13, 2021	Purchase 871.58 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	871.58	871.58	871.58	
December 13, 2021 December 13, 2021	Purchase 8,957.15 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,957.15	8,957.15	8,957.15	
December 14, 2021 December 14, 2021	Purchase 115,433.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	115,433.30	115,433.30	115,433.30	
December 14, 2021 December 14, 2021	Purchase 417.40 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	417.40	417.40	417.40	
December 14, 2021 December 14, 2021	Purchase 5,711.76 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,711.76	5,711.76	5,711.76	
December 15, 2021 December 15, 2021	Purchase 4,693.09 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,693.09	4,693.09	4,693.09	
December 15, 2021 December 15, 2021	Purchase 2,545.91 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,545.91	2,545.91	2,545.91	
December 15, 2021 December 15, 2021	Purchase 26,040.45 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	26,040.45	26,040.45	26,040.45	
December 15, 2021 December 15, 2021	Purchase 1,561.28 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,561.28	1,561.28	1,561.28	
December 15, 2021 December 15, 2021	Purchase 12,262.21 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	12,262.21	12,262.21	12,262.21	
December 15, 2021 December 15, 2021	Purchase 1,848.76 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,848.76	1,848.76	1,848.76	
December 17, 2021 December 17, 2021	Purchase 228.31 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	228.31	228.31	228.31	
December 17, 2021 December 17, 2021	Purchase 55,980.09 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	55,980.09	55,980.09	55,980.09	
December 17, 2021 December 17, 2021	Purchase 355,847.14 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	355,847.14	355,847.14	355,847.14	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
December 17, 2021 December 17, 2021	Purchase 151,933.59 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	151,933.59	151,933.59	151,933.59	
December 17, 2021 December 17, 2021	Purchase 16,667.13 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	16,667.13	16,667.13	16,667.13	
December 17, 2021 December 17, 2021	Purchase 15,273.44 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	15,273.44	15,273.44	15,273.44	
December 20, 2021 December 20, 2021	Purchase 28,189.13 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	28,189.13	28,189.13	28,189.13	
December 20, 2021 December 20, 2021	Purchase 8,919.26 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,919.26	8,919.26	8,919.26	
December 21, 2021 December 21, 2021	Purchase 64,881.23 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	64,881.23	64,881.23	64,881.23	
December 21, 2021 December 21, 2021	Purchase 55,652.06 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	55,652.06	55,652.06	55,652.06	
December 21, 2021 December 21, 2021	Purchase 11,591.51 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	11,591.51	11,591.51	11,591.51	
December 22, 2021 December 22, 2021	Purchase 50,053.41 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	50,053.41	50,053.41	50,053.41	
December 22, 2021 December 22, 2021	Purchase 11,435.55 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	11,435.55	11,435.55	11,435.55	
December 23, 2021 December 23, 2021	Purchase 3,916.96 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,916.96	3,916.96	3,916.96	
December 27, 2021 December 27, 2021	Purchase 176,495.52 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	176,495.52	176,495.52	176,495.52	
December 27, 2021 December 27, 2021	Purchase 2,241.55 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,241.55	2,241.55	2,241.55	
December 27, 2021 December 27, 2021	Purchase 77,765.94 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	77,765.94	77,765.94	77,765.94	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
December 27, 2021 December 27, 2021	Purchase 47,136.56 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	47,136.56	47,136.56	47,136.56	
December 27, 2021 December 27, 2021	Purchase 92.06 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	92.06	92.06	92.06	
December 27, 2021 December 27, 2021	Purchase 3,093.24 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,093.24	3,093.24	3,093.24	
December 27, 2021 December 27, 2021	Purchase 10,355.67 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	10,355.67	10,355.67	10,355.67	
December 28, 2021 December 28, 2021	Purchase 170,309.93 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	170,309.93	170,309.93	170,309.93	
December 28, 2021 December 28, 2021	Purchase 4,210.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,210.90	4,210.90	4,210.90	
December 28, 2021 December 28, 2021	Purchase 54,710.82 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	54,710.82	54,710.82	54,710.82	
December 28, 2021 December 28, 2021	Purchase 64,652.33 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	64,652.33	64,652.33	64,652.33	
December 28, 2021 December 28, 2021	Purchase 197,513.45 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	197,513.45	197,513.45	197,513.45	
December 29, 2021 December 29, 2021	Purchase 43,841.82 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	43,841.82	43,841.82	43,841.82	
December 29, 2021 December 29, 2021	Purchase 21,368.18 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	21,368.18	21,368.18	21,368.18	
December 30, 2021 December 30, 2021	Purchase 383,650.11 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	383,650.11	383,650.11	383,650.11	
December 30, 2021 December 30, 2021	Purchase 10,113.38 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	10,113.38	10,113.38	10,113.38	
December 30, 2021 December 30, 2021	Purchase 49,277.34 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	49,277.34	49,277.34	49,277.34	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
December 30, 2021 December 30, 2021	Purchase 1,652.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,652.00	1,652.00	1,652.00	
December 31, 2021 December 31, 2021	Purchase 118,482.36 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	118,482.36	118,482.36	118,482.36	
December 31, 2021 December 31, 2021	Purchase 118,847.66 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	118,847.66	118,847.66	118,847.66	
December 31, 2021 December 31, 2021	Purchase 130,332.03 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	130,332.03	130,332.03	130,332.03	
December 31, 2021 December 31, 2021	Purchase 84,740.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	84,740.50	84,740.50	84,740.50	
December 31, 2021 December 31, 2021	Purchase 2,305.80 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,305.80	2,305.80	2,305.80	
December 31, 2021 December 31, 2021	Purchase 2,755.60 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,755.60	2,755.60	2,755.60	
January 3, 2022 January 3, 2022	Purchase 3,538.40 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,538.40	3,538.40	3,538.40	
January 3, 2022 January 3, 2022	Purchase 16,684.04 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	16,684.04	16,684.04	16,684.04	
January 3, 2022 January 3, 2022	Purchase 13.32 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	13.32	13.32	13.32	
January 3, 2022 January 3, 2022	Purchase 4.77 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4.77	4.77	4.77	
January 3, 2022 January 3, 2022	Purchase 0.65 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	0.65	0.65	0.65	
January 3, 2022 January 3, 2022	Purchase 1.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1.02	1.02	1.02	
January 3, 2022 January 3, 2022	Purchase 0.63 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	0.63	0.63	0.63	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
January 3, 2022 January 3, 2022	Purchase 28.44 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	28.44	28.44	28.44	
January 4, 2022 January 4, 2022	Purchase 336.51 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	336.51	336.51	336.51	
January 5, 2022 January 5, 2022	Purchase 9,493.63 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	9,493.63	9,493.63	9,493.63	
January 6, 2022 January 6, 2022	Purchase 106,084.91 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	106,084.91	106,084.91	106,084.91	
January 6, 2022 January 6, 2022	Purchase 10,370.60 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	10,370.60	10,370.60	10,370.60	
January 7, 2022 January 7, 2022	Purchase 37,907.51 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	37,907.51	37,907.51	37,907.51	
January 7, 2022 January 7, 2022	Purchase 1,311.60 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,311.60	1,311.60	1,311.60	
January 10, 2022 January 10, 2022	Purchase 6,973.49 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,973.49	6,973.49	6,973.49	
January 11, 2022 January 11, 2022	Purchase 9,890.70 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	9,890.70	9,890.70	9,890.70	
January 11, 2022 January 11, 2022	Purchase 40.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	40.02	40.02	40.02	
January 11, 2022 January 11, 2022	Purchase 17,553.58 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	17,553.58	17,553.58	17,553.58	
January 12, 2022 January 12, 2022	Purchase 2,885.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,885.02	2,885.02	2,885.02	
January 12, 2022 January 12, 2022	Purchase 319.91 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	319.91	319.91	319.91	
January 12, 2022 January 12, 2022	Purchase 2,689.84 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,689.84	2,689.84	2,689.84	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
January 13, 2022 January 13, 2022	Purchase 976,751.76 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	976,751.76	976,751.76	976,751.76	
January 13, 2022 January 13, 2022	Purchase 8,884.71 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,884.71	8,884.71	8,884.71	
January 13, 2022 January 13, 2022	Purchase 71.63 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	71.63	71.63	71.63	
January 13, 2022 January 13, 2022	Purchase 24,970.21 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	24,970.21	24,970.21	24,970.21	
January 13, 2022 January 13, 2022	Purchase 198,062.51 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	198,062.51	198,062.51	198,062.51	
January 14, 2022 January 14, 2022	Purchase 10,049.05 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	10,049.05	10,049.05	10,049.05	
January 14, 2022 January 14, 2022	Purchase 17,237.15 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	17,237.15	17,237.15	17,237.15	
January 14, 2022 January 14, 2022	Purchase 466.54 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	466.54	466.54	466.54	
January 18, 2022 January 18, 2022	Purchase 1,973.19 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,973.19	1,973.19	1,973.19	
January 18, 2022 January 18, 2022	Purchase 13,787.65 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	13,787.65	13,787.65	13,787.65	
January 18, 2022 January 18, 2022	Purchase 5,699.38 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,699.38	5,699.38	5,699.38	
January 18, 2022 January 18, 2022	Purchase 240.27 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	240.27	240.27	240.27	
January 18, 2022 January 18, 2022	Purchase 231.61 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	231.61	231.61	231.61	
January 19, 2022 January 19, 2022	Purchase 5,170.07 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,170.07	5,170.07	5,170.07	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
January 19, 2022 January 19, 2022	Purchase 2,191.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,191.50	2,191.50	2,191.50	
January 19, 2022 January 19, 2022	Purchase 14,667.24 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	14,667.24	14,667.24	14,667.24	
January 19, 2022 January 19, 2022	Purchase 190.85 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	190.85	190.85	190.85	
January 20, 2022 January 20, 2022	Purchase 163,374.44 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	163,374.44	163,374.44	163,374.44	
January 20, 2022 January 20, 2022	Purchase 1,855.55 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,855.55	1,855.55	1,855.55	
January 20, 2022 January 20, 2022	Purchase 33,556.49 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	33,556.49	33,556.49	33,556.49	
January 20, 2022 January 20, 2022	Purchase 12.97 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	12.97	12.97	12.97	
January 21, 2022 January 21, 2022	Purchase 739,622.58 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	739,622.58	739,622.58	739,622.58	
January 21, 2022 January 21, 2022	Purchase 3,390.49 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,390.49	3,390.49	3,390.49	
January 24, 2022 January 24, 2022	Purchase 189,716.36 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	189,716.36	189,716.36	189,716.36	
January 24, 2022 January 24, 2022	Purchase 476.85 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	476.85	476.85	476.85	
January 24, 2022 January 24, 2022	Purchase 11,618.59 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	11,618.59	11,618.59	11,618.59	
January 24, 2022 January 24, 2022	Purchase 74,396.85 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	74,396.85	74,396.85	74,396.85	
January 25, 2022 January 25, 2022	Purchase 334,661.17 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	334,661.17	334,661.17	334,661.17	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
January 25, 2022 January 25, 2022	Purchase 28,631.87 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	28,631.87	28,631.87	28,631.87	
January 25, 2022 January 25, 2022	Purchase 15.76 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	15.76	15.76	15.76	
January 25, 2022 January 25, 2022	Purchase 4,025.56 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,025.56	4,025.56	4,025.56	
January 25, 2022 January 25, 2022	Purchase 240.03 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	240.03	240.03	240.03	
January 25, 2022 January 25, 2022	Purchase 2,985.07 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,985.07	2,985.07	2,985.07	
January 25, 2022 January 25, 2022	Purchase 397.73 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	397.73	397.73	397.73	
January 25, 2022 January 25, 2022	Purchase 3,667.95 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,667.95	3,667.95	3,667.95	
January 26, 2022 January 26, 2022	Purchase 233,169.18 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	233,169.18	233,169.18	233,169.18	
January 26, 2022 January 26, 2022	Purchase 2,698.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,698.57	2,698.57	2,698.57	
January 26, 2022 January 26, 2022	Purchase 5,142.91 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,142.91	5,142.91	5,142.91	
January 26, 2022 January 26, 2022	Purchase 107,848.07 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	107,848.07	107,848.07	107,848.07	
January 27, 2022 January 27, 2022	Purchase 702,464.06 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	702,464.06	702,464.06	702,464.06	
January 27, 2022 January 27, 2022	Purchase 1,279.91 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,279.91	1,279.91	1,279.91	
January 28, 2022 January 28, 2022	Purchase 4,826.16 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,826.16	4,826.16	4,826.16	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
January 31, 2022 January 31, 2022	Purchase 10,482.71 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	10,482.71	10,482.71	10,482.71	
January 31, 2022 January 31, 2022	Purchase 200,879.58 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	200,879.58	200,879.58	200,879.58	
February 1, 2022 February 1, 2022	Purchase 119.89 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	119.89	119.89	119.89	
February 1, 2022 February 1, 2022	Purchase 12.74 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	12.74	12.74	12.74	
February 1, 2022 February 1, 2022	Purchase 22.64 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	22.64	22.64	22.64	
February 1, 2022 February 1, 2022	Purchase 5.34 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5.34	5.34	5.34	
February 1, 2022 February 1, 2022	Purchase 0.65 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	0.65	0.65	0.65	
February 1, 2022 February 1, 2022	Purchase 0.68 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	0.68	0.68	0.68	
February 1, 2022 February 1, 2022	Purchase 0.62 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	0.62	0.62	0.62	
February 1, 2022 February 1, 2022	Purchase 37,797.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	37,797.90	37,797.90	37,797.90	
February 1, 2022 February 1, 2022	Purchase 1,425.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,425.00	1,425.00	1,425.00	
February 1, 2022 February 1, 2022	Purchase 59.76 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	59.76	59.76	59.76	
February 2, 2022 February 2, 2022	Purchase 60,042.15 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	60,042.15	60,042.15	60,042.15	
February 2, 2022 February 2, 2022	Purchase 23.91 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	23.91	23.91	23.91	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
February 2, 2022 February 2, 2022	Purchase 44,135.55 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	44,135.55	44,135.55	44,135.55	
February 3, 2022 February 3, 2022	Purchase 515,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	515,000.00	515,000.00	515,000.00	
February 3, 2022 February 3, 2022	Purchase 4,956.76 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,956.76	4,956.76	4,956.76	
February 4, 2022 February 4, 2022	Purchase 3,300.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,300.50	3,300.50	3,300.50	
February 4, 2022 February 4, 2022	Purchase 21,745.78 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	21,745.78	21,745.78	21,745.78	
February 4, 2022 February 4, 2022	Purchase 1,929.16 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,929.16	1,929.16	1,929.16	
February 4, 2022 February 4, 2022	Purchase 1,500,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,500,000.00	1,500,000.00	1,500,000.00	
February 7, 2022 February 7, 2022	Purchase 28,657.83 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	28,657.83	28,657.83	28,657.83	
February 7, 2022 February 7, 2022	Purchase 1,818.24 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,818.24	1,818.24	1,818.24	
February 7, 2022 February 7, 2022	Purchase 1,311.60 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,311.60	1,311.60	1,311.60	
February 7, 2022 February 7, 2022	Purchase 14,311.34 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	14,311.34	14,311.34	14,311.34	
February 8, 2022 February 8, 2022	Purchase 2,976.32 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,976.32	2,976.32	2,976.32	
February 8, 2022 February 8, 2022	Purchase 8,022.14 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,022.14	8,022.14	8,022.14	
February 8, 2022 February 8, 2022	Purchase 424.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	424.00	424.00	424.00	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
February 9, 2022 February 9, 2022	Purchase 798.58 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	798.58	798.58	798.58	
February 10, 2022 February 10, 2022	Purchase 4,261.45 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,261.45	4,261.45	4,261.45	
February 10, 2022 February 10, 2022	Purchase 18,650.77 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	18,650.77	18,650.77	18,650.77	
February 10, 2022 February 10, 2022	Purchase 73.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	73.57	73.57	73.57	
February 10, 2022 February 10, 2022	Purchase 23,874.61 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	23,874.61	23,874.61	23,874.61	
February 11, 2022 February 11, 2022	Purchase 108,645.24 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	108,645.24	108,645.24	108,645.24	
February 11, 2022 February 11, 2022	Purchase 3,911.15 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,911.15	3,911.15	3,911.15	
February 11, 2022 February 11, 2022	Purchase 14,197.01 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	14,197.01	14,197.01	14,197.01	
February 11, 2022 February 11, 2022	Purchase 953.40 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	953.40	953.40	953.40	
February 11, 2022 February 11, 2022	Purchase 703.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	703.30	703.30	703.30	
February 14, 2022 February 14, 2022	Purchase 83,718.43 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	83,718.43	83,718.43	83,718.43	
February 14, 2022 February 14, 2022	Purchase 3,968.68 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,968.68	3,968.68	3,968.68	
February 14, 2022 February 14, 2022	Purchase 78.58 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	78.58	78.58	78.58	
February 14, 2022 February 14, 2022	Purchase 12,533.98 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	12,533.98	12,533.98	12,533.98	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
February 14, 2022 February 14, 2022	Purchase 14,159.46 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	14,159.46	14,159.46	14,159.46	
February 15, 2022 February 15, 2022	Purchase 2,434.04 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,434.04	2,434.04	2,434.04	
February 15, 2022 February 15, 2022	Purchase 6,664.28 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,664.28	6,664.28	6,664.28	
February 15, 2022 February 15, 2022	Purchase 1,133.12 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,133.12	1,133.12	1,133.12	
February 15, 2022 February 15, 2022	Purchase 5,803.83 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,803.83	5,803.83	5,803.83	
February 15, 2022 February 15, 2022	Purchase 262.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	262.50	262.50	262.50	
February 16, 2022 February 16, 2022	Purchase 24,247.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	24,247.30	24,247.30	24,247.30	
February 17, 2022 February 17, 2022	Purchase 166,371.23 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	166,371.23	166,371.23	166,371.23	
February 17, 2022 February 17, 2022	Purchase 582.77 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	582.77	582.77	582.77	
February 17, 2022 February 17, 2022	Purchase 4,617.93 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,617.93	4,617.93	4,617.93	
February 18, 2022 February 18, 2022	Purchase 327,044.17 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	327,044.17	327,044.17	327,044.17	
February 18, 2022 February 18, 2022	Purchase 916.24 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	916.24	916.24	916.24	
February 18, 2022 February 18, 2022	Purchase 14,035.33 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	14,035.33	14,035.33	14,035.33	
February 18, 2022 February 18, 2022	Purchase 1,692.76 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,692.76	1,692.76	1,692.76	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
February 22, 2022 February 22, 2022	Purchase 4,978.77 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,978.77	4,978.77	4,978.77	
February 22, 2022 February 22, 2022	Purchase 16,196.65 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	16,196.65	16,196.65	16,196.65	
February 22, 2022 February 22, 2022	Purchase 108.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	108.25	108.25	108.25	
February 22, 2022 February 22, 2022	Purchase 39.24 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	39.24	39.24	39.24	
February 23, 2022 February 23, 2022	Purchase 18,977.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	18,977.02	18,977.02	18,977.02	
February 23, 2022 February 23, 2022	Purchase 400.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	400.00	400.00	400.00	
February 23, 2022 February 23, 2022	Purchase 55,430.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	55,430.30	55,430.30	55,430.30	
February 23, 2022 February 23, 2022	Purchase 9,718.99 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	9,718.99	9,718.99	9,718.99	
February 24, 2022 February 24, 2022	Purchase 1,455,660.29 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,455,660.29	1,455,660.29	1,455,660.29	
February 24, 2022 February 24, 2022	Purchase 168.03 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	168.03	168.03	168.03	
February 24, 2022 February 24, 2022	Purchase 34,690.34 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	34,690.34	34,690.34	34,690.34	
February 24, 2022 February 24, 2022	Purchase 1,000,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,000,000.00	1,000,000.00	1,000,000.00	
February 25, 2022 February 25, 2022	Purchase 708,794.45 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	708,794.45	708,794.45	708,794.45	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
February 25, 2022 February 25, 2022	Purchase 2,941.08 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,941.08	2,941.08	2,941.08	
February 25, 2022 February 25, 2022	Purchase 27,284.93 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	27,284.93	27,284.93	27,284.93	
February 25, 2022 February 25, 2022	Purchase 10.77 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	10.77	10.77	10.77	
February 25, 2022 February 25, 2022	Purchase 1,515.26 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,515.26	1,515.26	1,515.26	
February 25, 2022 February 25, 2022	Purchase 1,981.18 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,981.18	1,981.18	1,981.18	
February 28, 2022 February 28, 2022	Purchase 3,081.40 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,081.40	3,081.40	3,081.40	
February 28, 2022 February 28, 2022	Purchase 2,266.05 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,266.05	2,266.05	2,266.05	
March 1, 2022 March 1, 2022	Purchase 160.20 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	160.20	160.20	160.20	
March 1, 2022 March 1, 2022	Purchase 1,306.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,306.25	1,306.25	1,306.25	
March 1, 2022 March 1, 2022	Purchase 143,690.35 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	143,690.35	143,690.35	143,690.35	
March 1, 2022 March 1, 2022	Purchase 19.84 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	19.84	19.84	19.84	
March 1, 2022 March 1, 2022	Purchase 4.78 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4.78	4.78	4.78	
March 1, 2022 March 1, 2022	Purchase 0.59 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	0.59	0.59	0.59	
March 1, 2022 March 1, 2022	Purchase 0.34 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	0.34	0.34	0.34	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 1, 2022 March 1, 2022	Purchase 28.05 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	28.05	28.05	28.05	
March 1, 2022 March 1, 2022	Purchase 0.56 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	0.56	0.56	0.56	
March 2, 2022 March 2, 2022	Purchase 1,145,756.20 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,145,756.20	1,145,756.20	1,145,756.20	
March 2, 2022 March 2, 2022	Purchase 159,522.74 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	159,522.74	159,522.74	159,522.74	
March 2, 2022 March 2, 2022	Purchase 30,857.28 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	30,857.28	30,857.28	30,857.28	
March 3, 2022 March 3, 2022	Purchase 13,623.53 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	13,623.53	13,623.53	13,623.53	
March 4, 2022 March 4, 2022	Purchase 48,749.61 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	48,749.61	48,749.61	48,749.61	
March 7, 2022 March 7, 2022	Purchase 409,252.92 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	409,252.92	409,252.92	409,252.92	
March 8, 2022 March 8, 2022	Purchase 7,684.72 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,684.72	7,684.72	7,684.72	
March 8, 2022 March 8, 2022	Purchase 6,017.85 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,017.85	6,017.85	6,017.85	
March 8, 2022 March 8, 2022	Purchase 23,769.64 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	23,769.64	23,769.64	23,769.64	
March 8, 2022 March 8, 2022	Purchase 1,311.60 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,311.60	1,311.60	1,311.60	
March 9, 2022 March 9, 2022	Purchase 357.75 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	357.75	357.75	357.75	
March 10, 2022 March 10, 2022	Purchase 71,147.95 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	71,147.95	71,147.95	71,147.95	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 10, 2022 March 10, 2022	Purchase 1,500,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,500,000.00	1,500,000.00	1,500,000.00	
March 10, 2022 March 10, 2022	Purchase 424.05 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	424.05	424.05	424.05	
March 10, 2022 March 10, 2022	Purchase 1,500,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,500,000.00	1,500,000.00	1,500,000.00	
March 10, 2022 March 10, 2022	Purchase 24,623.32 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	24,623.32	24,623.32	24,623.32	
March 11, 2022 March 11, 2022	Purchase 1,523,210.97 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,523,210.97	1,523,210.97	1,523,210.97	
March 11, 2022 March 11, 2022	Purchase 101,370.21 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	101,370.21	101,370.21	101,370.21	
March 11, 2022 March 11, 2022	Purchase 1,160.60 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,160.60	1,160.60	1,160.60	
March 14, 2022 March 14, 2022	Purchase 562.96 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	562.96	562.96	562.96	
March 14, 2022 March 14, 2022	Purchase 355,479.93 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	355,479.93	355,479.93	355,479.93	
March 14, 2022 March 14, 2022	Purchase 73,218.75 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	73,218.75	73,218.75	73,218.75	
March 15, 2022 March 15, 2022	Purchase 369.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	369.50	369.50	369.50	
March 15, 2022 March 15, 2022	Purchase 1,500,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,500,000.00	1,500,000.00	1,500,000.00	
March 15, 2022 March 15, 2022	Purchase 4,407.81 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,407.81	4,407.81	4,407.81	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 15, 2022 March 15, 2022	Purchase 133.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	133.00	133.00	133.00	
March 15, 2022 March 15, 2022	Purchase 33,624.41 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	33,624.41	33,624.41	33,624.41	
March 15, 2022 March 15, 2022	Purchase 97,737.13 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	97,737.13	97,737.13	97,737.13	
March 16, 2022 March 16, 2022	Purchase 256,714.48 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	256,714.48	256,714.48	256,714.48	
March 16, 2022 March 16, 2022	Purchase 7,603.41 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,603.41	7,603.41	7,603.41	
March 16, 2022 March 16, 2022	Purchase 3,781.78 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,781.78	3,781.78	3,781.78	
March 17, 2022 March 17, 2022	Purchase 154.19 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	154.19	154.19	154.19	
March 17, 2022 March 17, 2022	Purchase 74.13 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	74.13	74.13	74.13	
March 18, 2022 March 18, 2022	Purchase 1,516,617.59 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,516,617.59	1,516,617.59	1,516,617.59	
March 18, 2022 March 18, 2022	Purchase 1,235.29 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,235.29	1,235.29	1,235.29	
March 18, 2022 March 18, 2022	Purchase 31,493.85 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	31,493.85	31,493.85	31,493.85	
March 21, 2022 March 21, 2022	Purchase 3,051.29 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,051.29	3,051.29	3,051.29	
March 21, 2022 March 21, 2022	Purchase 1,149.37 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,149.37	1,149.37	1,149.37	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 21, 2022 March 21, 2022	Purchase 1,500,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,500,000.00	1,500,000.00	1,500,000.00	
March 21, 2022 March 21, 2022	Purchase 10,587.10 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	10,587.10	10,587.10	10,587.10	
March 22, 2022 March 22, 2022	Purchase 51,188.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	51,188.90	51,188.90	51,188.90	
March 22, 2022 March 22, 2022	Purchase 704.55 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	704.55	704.55	704.55	
March 22, 2022 March 22, 2022	Purchase 89,333.60 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	89,333.60	89,333.60	89,333.60	
March 23, 2022 March 23, 2022	Purchase 1,190,235.64 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,190,235.64	1,190,235.64	1,190,235.64	
March 23, 2022 March 23, 2022	Purchase 1,757.70 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,757.70	1,757.70	1,757.70	
March 23, 2022 March 23, 2022	Purchase 67,054.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	67,054.30	67,054.30	67,054.30	
March 23, 2022 March 23, 2022	Purchase 0.27 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	0.27	0.27	0.27	
March 23, 2022 March 23, 2022	Purchase 134,487.86 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	134,487.86	134,487.86	134,487.86	
March 24, 2022 March 24, 2022	Purchase 3,235.28 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,235.28	3,235.28	3,235.28	
March 25, 2022 March 25, 2022	Purchase 869.92 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	869.92	869.92	869.92	
March 25, 2022 March 25, 2022	Purchase 47,853.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	47,853.00	47,853.00	47,853.00	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 25, 2022 March 25, 2022	Purchase 78.10 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	78.10	78.10	78.10	
March 25, 2022 March 25, 2022	Purchase 318.81 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	318.81	318.81	318.81	
March 25, 2022 March 25, 2022	Purchase 74,895.76 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	74,895.76	74,895.76	74,895.76	
March 25, 2022 March 25, 2022	Purchase 39,957.74 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	39,957.74	39,957.74	39,957.74	
March 25, 2022 March 25, 2022	Purchase 25,546.26 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	25,546.26	25,546.26	25,546.26	
March 25, 2022 March 25, 2022	Purchase 10.43 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	10.43	10.43	10.43	
March 28, 2022 March 28, 2022	Purchase 678.60 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	678.60	678.60	678.60	
March 28, 2022 March 28, 2022	Purchase 14,083.82 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	14,083.82	14,083.82	14,083.82	
March 29, 2022 March 29, 2022	Purchase 167,574.49 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	167,574.49	167,574.49	167,574.49	
March 30, 2022 March 30, 2022	Purchase 1,240.42 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,240.42	1,240.42	1,240.42	
March 30, 2022 March 30, 2022	Purchase 481,728.10 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	481,728.10	481,728.10	481,728.10	
March 30, 2022 March 30, 2022	Purchase 59,996.93 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	59,996.93	59,996.93	59,996.93	
March 31, 2022 March 31, 2022	Purchase 882.40 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	882.40	882.40	882.40	
March 31, 2022 March 31, 2022	Purchase 798.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	798.00	798.00	798.00	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 31, 2022 March 31, 2022	Purchase 6,338.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,338.30	6,338.30	6,338.30	
March 31, 2022 March 31, 2022	Purchase 63.70 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	63.70	63.70	63.70	
April 1, 2022 April 1, 2022	Purchase 48,171.97 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	48,171.97	48,171.97	48,171.97	
April 1, 2022 April 1, 2022	Purchase 3,933.01 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,933.01	3,933.01	3,933.01	
April 1, 2022 April 1, 2022	Purchase 26.84 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	26.84	26.84	26.84	
April 1, 2022 April 1, 2022	Purchase 106.71 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	106.71	106.71	106.71	
April 1, 2022 April 1, 2022	Purchase 27.11 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	27.11	27.11	27.11	
April 1, 2022 April 1, 2022	Purchase 3.27 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3.27	3.27	3.27	
April 1, 2022 April 1, 2022	Purchase 15.12 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	15.12	15.12	15.12	
April 1, 2022 April 1, 2022	Purchase 44,261.18 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	44,261.18	44,261.18	44,261.18	
April 1, 2022 April 1, 2022	Purchase 124.20 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	124.20	124.20	124.20	
April 1, 2022 April 1, 2022	Purchase 18,003.39 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	18,003.39	18,003.39	18,003.39	
April 4, 2022 April 4, 2022	Purchase 2,987.45 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,987.45	2,987.45	2,987.45	
April 4, 2022 April 4, 2022	Purchase 23,401.15 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	23,401.15	23,401.15	23,401.15	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
April 5, 2022 April 5, 2022	Purchase 2,710.64 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,710.64	2,710.64	2,710.64	
April 6, 2022 April 6, 2022	Purchase 1,377.18 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,377.18	1,377.18	1,377.18	
April 7, 2022 April 7, 2022	Purchase 197,734.14 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	197,734.14	197,734.14	197,734.14	
April 7, 2022 April 7, 2022	Purchase 4,581.68 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,581.68	4,581.68	4,581.68	
April 8, 2022 April 8, 2022	Purchase 556,922.70 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	556,922.70	556,922.70	556,922.70	
April 8, 2022 April 8, 2022	Purchase 55.80 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	55.80	55.80	55.80	
April 8, 2022 April 8, 2022	Purchase 1,350.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,350.00	1,350.00	1,350.00	
April 11, 2022 April 11, 2022	Purchase 50,144.03 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	50,144.03	50,144.03	50,144.03	
April 11, 2022 April 11, 2022	Purchase 10,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	10,000.00	10,000.00	10,000.00	
April 11, 2022 April 11, 2022	Purchase 30,533.51 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	30,533.51	30,533.51	30,533.51	
April 11, 2022 April 11, 2022	Purchase 2,951.10 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,951.10	2,951.10	2,951.10	
April 11, 2022 April 11, 2022	Purchase 40.03 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	40.03	40.03	40.03	
April 12, 2022 April 12, 2022	Purchase 52,875.03 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	52,875.03	52,875.03	52,875.03	
April 12, 2022 April 12, 2022	Purchase 78.58 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	78.58	78.58	78.58	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
April 12, 2022 April 12, 2022	Purchase 76.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	76.02	76.02	76.02	
April 13, 2022 April 13, 2022	Purchase 9,943.10 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	9,943.10	9,943.10	9,943.10	
April 14, 2022 April 14, 2022	Purchase 49,179.12 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	49,179.12	49,179.12	49,179.12	
April 14, 2022 April 14, 2022	Purchase 251.78 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	251.78	251.78	251.78	
April 14, 2022 April 14, 2022	Purchase 13,731.77 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	13,731.77	13,731.77	13,731.77	
April 18, 2022 April 18, 2022	Purchase 377.60 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	377.60	377.60	377.60	
April 18, 2022 April 18, 2022	Purchase 3,781.78 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,781.78	3,781.78	3,781.78	
April 18, 2022 April 18, 2022	Purchase 220.21 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	220.21	220.21	220.21	
April 19, 2022 April 19, 2022	Purchase 62,214.35 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	62,214.35	62,214.35	62,214.35	
April 19, 2022 April 19, 2022	Purchase 8,054.29 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,054.29	8,054.29	8,054.29	
April 19, 2022 April 19, 2022	Purchase 13,109.99 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	13,109.99	13,109.99	13,109.99	
April 20, 2022 April 20, 2022	Purchase 16,084.28 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	16,084.28	16,084.28	16,084.28	
April 20, 2022 April 20, 2022	Purchase 196.13 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	196.13	196.13	196.13	
April 21, 2022 April 21, 2022	Purchase 4,856.23 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,856.23	4,856.23	4,856.23	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
April 21, 2022 April 21, 2022	Purchase 233.32 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	233.32	233.32	233.32	
April 22, 2022 April 22, 2022	Purchase 497,288.56 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	497,288.56	497,288.56	497,288.56	
April 22, 2022 April 22, 2022	Purchase 806.10 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	806.10	806.10	806.10	
April 22, 2022 April 22, 2022	Purchase 14,412.92 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	14,412.92	14,412.92	14,412.92	
April 25, 2022 April 25, 2022	Purchase 197,007.11 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	197,007.11	197,007.11	197,007.11	
April 25, 2022 April 25, 2022	Purchase 46,703.91 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	46,703.91	46,703.91	46,703.91	
April 25, 2022 April 25, 2022	Purchase 265.82 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	265.82	265.82	265.82	
April 25, 2022 April 25, 2022	Purchase 448.74 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	448.74	448.74	448.74	
April 25, 2022 April 25, 2022	Purchase 3,808.71 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,808.71	3,808.71	3,808.71	
April 25, 2022 April 25, 2022	Purchase 6,291.37 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,291.37	6,291.37	6,291.37	
April 26, 2022 April 26, 2022	Purchase 204,821.22 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	204,821.22	204,821.22	204,821.22	
April 26, 2022 April 26, 2022	Purchase 1,027.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,027.00	1,027.00	1,027.00	
April 26, 2022 April 26, 2022	Purchase 19,953.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	19,953.30	19,953.30	19,953.30	
April 26, 2022 April 26, 2022	Purchase 154,544.07 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	154,544.07	154,544.07	154,544.07	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
April 27, 2022 April 27, 2022	Purchase 199,058.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	199,058.25	199,058.25	199,058.25	
April 27, 2022 April 27, 2022	Purchase 158,713.63 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	158,713.63	158,713.63	158,713.63	
April 28, 2022 April 28, 2022	Purchase 89,789.29 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	89,789.29	89,789.29	89,789.29	
April 28, 2022 April 28, 2022	Purchase 9,443.47 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	9,443.47	9,443.47	9,443.47	
April 28, 2022 April 28, 2022	Purchase 61,294.95 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	61,294.95	61,294.95	61,294.95	
April 29, 2022 April 29, 2022	Purchase 335,453.51 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	335,453.51	335,453.51	335,453.51	
April 29, 2022 April 29, 2022	Purchase 9,423.49 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	9,423.49	9,423.49	9,423.49	
April 29, 2022 April 29, 2022	Purchase 824.33 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	824.33	824.33	824.33	
April 29, 2022 April 29, 2022	Purchase 4,131.54 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,131.54	4,131.54	4,131.54	
May 2, 2022 May 2, 2022	Purchase 1,734.86 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,734.86	1,734.86	1,734.86	
May 2, 2022 May 2, 2022	Purchase 1,366.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,366.25	1,366.25	1,366.25	
May 2, 2022 May 2, 2022	Purchase 4,585.89 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,585.89	4,585.89	4,585.89	
May 2, 2022 May 2, 2022	Purchase 19.65 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	19.65	19.65	19.65	
May 2, 2022 May 2, 2022	Purchase 7.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7.00	7.00	7.00	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 2, 2022 May 2, 2022	Purchase 8.77 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8.77	8.77	8.77	
May 2, 2022 May 2, 2022	Purchase 541.10 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	541.10	541.10	541.10	
May 2, 2022 May 2, 2022	Purchase 966.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	966.02	966.02	966.02	
May 2, 2022 May 2, 2022	Purchase 69.76 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	69.76	69.76	69.76	
May 3, 2022 May 3, 2022	Purchase 64.05 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	64.05	64.05	64.05	
May 3, 2022 May 3, 2022	Purchase 17,092.38 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	17,092.38	17,092.38	17,092.38	
May 4, 2022 May 4, 2022	Purchase 96.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	96.25	96.25	96.25	
May 4, 2022 May 4, 2022	Purchase 318.60 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	318.60	318.60	318.60	
May 4, 2022 May 4, 2022	Purchase 388,245.92 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	388,245.92	388,245.92	388,245.92	
May 4, 2022 May 4, 2022	Purchase 2,235.86 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,235.86	2,235.86	2,235.86	
May 5, 2022 May 5, 2022	Purchase 4,764.86 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,764.86	4,764.86	4,764.86	
May 5, 2022 May 5, 2022	Purchase 32.72 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	32.72	32.72	32.72	
May 6, 2022 May 6, 2022	Purchase 32,889.54 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	32,889.54	32,889.54	32,889.54	
May 6, 2022 May 6, 2022	Purchase 6,109.04 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,109.04	6,109.04	6,109.04	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 9, 2022 May 9, 2022	Purchase 42,316.44 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	42,316.44	42,316.44	42,316.44	
May 9, 2022 May 9, 2022	Purchase 60,976.60 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	60,976.60	60,976.60	60,976.60	
May 10, 2022 May 10, 2022	Purchase 35,167.17 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	35,167.17	35,167.17	35,167.17	
May 10, 2022 May 10, 2022	Purchase 19.49 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	19.49	19.49	19.49	
May 10, 2022 May 10, 2022	Purchase 6,326.49 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,326.49	6,326.49	6,326.49	
May 11, 2022 May 11, 2022	Purchase 889.94 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	889.94	889.94	889.94	
May 11, 2022 May 11, 2022	Purchase 988,202.69 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	988,202.69	988,202.69	988,202.69	
May 11, 2022 May 11, 2022	Purchase 40.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	40.02	40.02	40.02	
May 12, 2022 May 12, 2022	Purchase 44.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	44.90	44.90	44.90	
May 12, 2022 May 12, 2022	Purchase 73.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	73.57	73.57	73.57	
May 12, 2022 May 12, 2022	Purchase 171,630.22 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	171,630.22	171,630.22	171,630.22	
May 12, 2022 May 12, 2022	Purchase 1,063,133.68 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,063,133.68	1,063,133.68	1,063,133.68	
May 13, 2022 May 13, 2022	Purchase 235,721.86 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	235,721.86	235,721.86	235,721.86	
May 13, 2022 May 13, 2022	Purchase 4,100.59 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,100.59	4,100.59	4,100.59	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 13, 2022 May 13, 2022	Purchase 71.63 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	71.63	71.63	71.63	
May 13, 2022 May 13, 2022	Purchase 489.77 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	489.77	489.77	489.77	
May 13, 2022 May 13, 2022	Purchase 1,855,016.37 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,855,016.37	1,855,016.37	1,855,016.37	
May 13, 2022 May 13, 2022	Purchase 671,124.53 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	671,124.53	671,124.53	671,124.53	
May 16, 2022 May 16, 2022	Purchase 2,892.86 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,892.86	2,892.86	2,892.86	
May 16, 2022 May 16, 2022	Purchase 5,798.98 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,798.98	5,798.98	5,798.98	
May 16, 2022 May 16, 2022	Purchase 10,130.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	10,130.00	10,130.00	10,130.00	
May 17, 2022 May 17, 2022	Purchase 901.21 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	901.21	901.21	901.21	
May 17, 2022 May 17, 2022	Purchase 147.53 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	147.53	147.53	147.53	
May 17, 2022 May 17, 2022	Purchase 12,532.94 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	12,532.94	12,532.94	12,532.94	
May 18, 2022 May 18, 2022	Purchase 71,035.56 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	71,035.56	71,035.56	71,035.56	
May 18, 2022 May 18, 2022	Purchase 906.61 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	906.61	906.61	906.61	
May 19, 2022 May 19, 2022	Purchase 771.79 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	771.79	771.79	771.79	
May 20, 2022 May 20, 2022	Purchase 137,039.58 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	137,039.58	137,039.58	137,039.58	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 20, 2022 May 20, 2022	Purchase 568.19 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	568.19	568.19	568.19	
May 20, 2022 May 20, 2022	Purchase 13,447.89 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	13,447.89	13,447.89	13,447.89	
May 23, 2022 May 23, 2022	Purchase 4,090.67 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,090.67	4,090.67	4,090.67	
May 23, 2022 May 23, 2022	Purchase 2,790.37 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,790.37	2,790.37	2,790.37	
May 23, 2022 May 23, 2022	Purchase 36,049.54 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	36,049.54	36,049.54	36,049.54	
May 24, 2022 May 24, 2022	Purchase 72,129.58 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	72,129.58	72,129.58	72,129.58	
May 24, 2022 May 24, 2022	Purchase 3,495.32 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,495.32	3,495.32	3,495.32	
May 24, 2022 May 24, 2022	Purchase 139,284.39 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	139,284.39	139,284.39	139,284.39	
May 25, 2022 May 25, 2022	Purchase 167,609.68 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	167,609.68	167,609.68	167,609.68	
May 25, 2022 May 25, 2022	Purchase 21,619.33 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	21,619.33	21,619.33	21,619.33	
May 25, 2022 May 25, 2022	Purchase 330.71 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	330.71	330.71	330.71	
May 25, 2022 May 25, 2022	Purchase 814.95 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	814.95	814.95	814.95	
May 25, 2022 May 25, 2022	Purchase 1,408.22 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,408.22	1,408.22	1,408.22	
May 25, 2022 May 25, 2022	Purchase 1,420.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,420.90	1,420.90	1,420.90	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 26, 2022 May 26, 2022	Purchase 284,544.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	284,544.90	284,544.90	284,544.90	
May 26, 2022 May 26, 2022	Purchase 7,150,801.99 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,150,801.99	7,150,801.99	7,150,801.99	
May 26, 2022 May 26, 2022	Purchase 867.45 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	867.45	867.45	867.45	
May 27, 2022 May 27, 2022	Purchase 452,096.70 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	452,096.70	452,096.70	452,096.70	
May 27, 2022 May 27, 2022	Purchase 112,974.77 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	112,974.77	112,974.77	112,974.77	
May 31, 2022 May 31, 2022	Purchase 1,959.40 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,959.40	1,959.40	1,959.40	
May 31, 2022 May 31, 2022	Purchase 590.63 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	590.63	590.63	590.63	
May 31, 2022 May 31, 2022	Purchase 217,889.70 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	217,889.70	217,889.70	217,889.70	
June 1, 2022 June 1, 2022	Purchase 46.54 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	46.54	46.54	46.54	
June 1, 2022 June 1, 2022	Purchase 972.13 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	972.13	972.13	972.13	
June 1, 2022 June 1, 2022	Purchase 16.58 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	16.58	16.58	16.58	
June 1, 2022 June 1, 2022	Purchase 45.82 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	45.82	45.82	45.82	
June 1, 2022 June 1, 2022	Purchase 429.96 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	429.96	429.96	429.96	
June 1, 2022 June 1, 2022	Purchase 884.66 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	884.66	884.66	884.66	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 1, 2022 June 1, 2022	Purchase 70,693.09 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	70,693.09	70,693.09	70,693.09	
June 1, 2022 June 1, 2022	Purchase 144,549.76 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	144,549.76	144,549.76	144,549.76	
June 2, 2022 June 2, 2022	Purchase 21,827.82 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	21,827.82	21,827.82	21,827.82	
June 2, 2022 June 2, 2022	Purchase 2,061.33 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,061.33	2,061.33	2,061.33	
June 2, 2022 June 2, 2022	Purchase 1,375.92 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,375.92	1,375.92	1,375.92	
June 3, 2022 June 3, 2022	Purchase 600.26 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	600.26	600.26	600.26	
June 3, 2022 June 3, 2022	Purchase 257.20 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	257.20	257.20	257.20	
June 3, 2022 June 3, 2022	Purchase 19,892.59 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	19,892.59	19,892.59	19,892.59	
June 6, 2022 June 6, 2022	Purchase 20,808.03 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	20,808.03	20,808.03	20,808.03	
June 6, 2022 June 6, 2022	Purchase 395.53 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	395.53	395.53	395.53	
June 7, 2022 June 7, 2022	Purchase 68,618.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	68,618.57	68,618.57	68,618.57	
June 7, 2022 June 7, 2022	Purchase 6,749.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,749.30	6,749.30	6,749.30	
June 8, 2022 June 8, 2022	Purchase 264,135.10 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	264,135.10	264,135.10	264,135.10	
June 9, 2022 June 9, 2022	Purchase 846,835.81 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	846,835.81	846,835.81	846,835.81	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 9, 2022 June 9, 2022	Purchase 149.32 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	149.32	149.32	149.32	
June 9, 2022 June 9, 2022	Purchase 314,236.04 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	314,236.04	314,236.04	314,236.04	
June 10, 2022 June 10, 2022	Purchase 313,007.72 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	313,007.72	313,007.72	313,007.72	
June 10, 2022 June 10, 2022	Purchase 76.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	76.02	76.02	76.02	
June 10, 2022 June 10, 2022	Purchase 633,333.77 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	633,333.77	633,333.77	633,333.77	
June 13, 2022 June 13, 2022	Purchase 44.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	44.90	44.90	44.90	
June 14, 2022 June 14, 2022	Purchase 417.40 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	417.40	417.40	417.40	
June 14, 2022 June 14, 2022	Purchase 164,178.46 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	164,178.46	164,178.46	164,178.46	
June 15, 2022 June 15, 2022	Purchase 2,178.11 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,178.11	2,178.11	2,178.11	
June 15, 2022 June 15, 2022	Purchase 68,276.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	68,276.00	68,276.00	68,276.00	
June 15, 2022 June 15, 2022	Purchase 8,369.88 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,369.88	8,369.88	8,369.88	
June 15, 2022 June 15, 2022	Purchase 9,143.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	9,143.02	9,143.02	9,143.02	
June 15, 2022 June 15, 2022	Purchase 423.61 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	423.61	423.61	423.61	
June 15, 2022 June 15, 2022	Purchase 169.07 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	169.07	169.07	169.07	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 16, 2022 June 16, 2022	Purchase 450.80 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	450.80	450.80	450.80	
June 16, 2022 June 16, 2022	Purchase 171.55 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	171.55	171.55	171.55	
June 16, 2022 June 16, 2022	Purchase 17,252.06 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	17,252.06	17,252.06	17,252.06	
June 16, 2022 June 16, 2022	Purchase 112,120.49 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	112,120.49	112,120.49	112,120.49	
June 17, 2022 June 17, 2022	Purchase 363,537.29 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	363,537.29	363,537.29	363,537.29	
June 17, 2022 June 17, 2022	Purchase 1,700,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,700,000.00	1,700,000.00	1,700,000.00	
June 17, 2022 June 17, 2022	Purchase 74.13 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	74.13	74.13	74.13	
June 17, 2022 June 17, 2022	Purchase 100.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	100.00	100.00	100.00	
June 21, 2022 June 21, 2022	Purchase 3,253.19 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,253.19	3,253.19	3,253.19	
June 21, 2022 June 21, 2022	Purchase 5,398.94 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,398.94	5,398.94	5,398.94	
June 21, 2022 June 21, 2022	Purchase 244.68 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	244.68	244.68	244.68	
June 22, 2022 June 22, 2022	Purchase 19,394.05 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	19,394.05	19,394.05	19,394.05	
June 23, 2022 June 23, 2022	Purchase 1,530.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,530.00	1,530.00	1,530.00	
June 23, 2022 June 23, 2022	Purchase 3,781.78 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,781.78	3,781.78	3,781.78	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 24, 2022 June 24, 2022	Purchase 514,768.73 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	514,768.73	514,768.73	514,768.73	
June 24, 2022 June 24, 2022	Purchase 190.35 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	190.35	190.35	190.35	
June 27, 2022 June 27, 2022	Purchase 26,368.47 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	26,368.47	26,368.47	26,368.47	
June 27, 2022 June 27, 2022	Purchase 170.74 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	170.74	170.74	170.74	
June 27, 2022 June 27, 2022	Purchase 1,945.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,945.50	1,945.50	1,945.50	
June 27, 2022 June 27, 2022	Purchase 197.86 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	197.86	197.86	197.86	
June 27, 2022 June 27, 2022	Purchase 107,248.85 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	107,248.85	107,248.85	107,248.85	
June 27, 2022 June 27, 2022	Purchase 1,000,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,000,000.00	1,000,000.00	1,000,000.00	
June 27, 2022 June 27, 2022	Purchase 21.11 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	21.11	21.11	21.11	
June 28, 2022 June 28, 2022	Purchase 274,306.74 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	274,306.74	274,306.74	274,306.74	
June 28, 2022 June 28, 2022	Purchase 20,122.94 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	20,122.94	20,122.94	20,122.94	
June 28, 2022 June 28, 2022	Purchase 3.89 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3.89	3.89	3.89	
June 29, 2022 June 29, 2022	Purchase 154,244.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	154,244.90	154,244.90	154,244.90	
June 29, 2022 June 29, 2022	Purchase 8,938.92 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,938.92	8,938.92	8,938.92	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 29, 2022 June 29, 2022	Purchase 323,720.77 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	323,720.77	323,720.77	323,720.77	
June 30, 2022 June 30, 2022	Purchase 4,461.17 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,461.17	4,461.17	4,461.17	
June 30, 2022 June 30, 2022	Purchase 2,023.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,023.00	2,023.00	2,023.00	
June 30, 2022 June 30, 2022	Purchase 2,235.70 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,235.70	2,235.70	2,235.70	
June 30, 2022 June 30, 2022	Purchase 36,803.28 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	36,803.28	36,803.28	36,803.28	
June 30, 2022 June 30, 2022	Purchase 382,930.62 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	382,930.62	382,930.62	382,930.62	
Total Purchases			**$99,467,593.37**	**$99,467,593.37**	**$0.00**
Sales					
July 1, 2021 July 1, 2021	Sale 233,409.52 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	233,409.52	233,409.52	233,409.52	
July 2, 2021 July 2, 2021	Sale 44,470.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	44,470.90	44,470.90	44,470.90	
July 2, 2021 July 2, 2021	Sale 12,273.39 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	12,273.39	12,273.39	12,273.39	
July 7, 2021 July 7, 2021	Sale 540,249.93 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	540,249.93	540,249.93	540,249.93	
July 9, 2021 July 9, 2021	Sale 77,194.47 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	77,194.47	77,194.47	77,194.47	
July 12, 2021 July 12, 2021	Sale 1,798.05 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,798.05	1,798.05	1,798.05	
July 12, 2021 July 12, 2021	Sale 550,036.39 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	550,036.39	550,036.39	550,036.39	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
July 12, 2021 July 12, 2021	Sale 2,000,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,000,000.00	2,000,000.00	2,000,000.00	
July 14, 2021 July 14, 2021	Sale 1,354.60 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,354.60	1,354.60	1,354.60	
July 15, 2021 July 15, 2021	Sale 109.83 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	109.83	109.83	109.83	
July 15, 2021 July 15, 2021	Sale 54.65 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	54.65	54.65	54.65	
July 15, 2021 July 15, 2021	Sale 35.99 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	35.99	35.99	35.99	
July 15, 2021 July 15, 2021	Sale 1,656.74 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,656.74	1,656.74	1,656.74	
July 15, 2021 July 15, 2021	Sale 1,543,327.36 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,543,327.36	1,543,327.36	1,543,327.36	
July 15, 2021 July 15, 2021	Sale 14,501,896.21 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	14,501,896.21	14,501,896.21	14,501,896.21	
July 19, 2021 July 19, 2021	Sale 228,091.21 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	228,091.21	228,091.21	228,091.21	
July 19, 2021 July 19, 2021	Sale 29,548.99 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	29,548.99	29,548.99	29,548.99	
July 19, 2021 July 19, 2021	Sale 282,030.28 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	282,030.28	282,030.28	282,030.28	
July 21, 2021 July 21, 2021	Sale 240,707.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	240,707.57	240,707.57	240,707.57	
July 21, 2021 July 21, 2021	Sale 1,192.36 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,192.36	1,192.36	1,192.36	
July 23, 2021 July 23, 2021	Sale 243,623.98 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	243,623.98	243,623.98	243,623.98	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
July 27, 2021 July 27, 2021	Sale 49,785.98 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	49,785.98	49,785.98	49,785.98	
July 27, 2021 July 27, 2021	Sale 445.03 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	445.03	445.03	445.03	
July 28, 2021 July 28, 2021	Sale 509.11 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	509.11	509.11	509.11	
August 2, 2021 August 2, 2021	Sale 5,541.06 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,541.06	5,541.06	5,541.06	
August 2, 2021 August 2, 2021	Sale 740,878.77 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	740,878.77	740,878.77	740,878.77	
August 3, 2021 August 3, 2021	Sale 530,846.55 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	530,846.55	530,846.55	530,846.55	
August 3, 2021 August 3, 2021	Sale 66.59 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	66.59	66.59	66.59	
August 4, 2021 August 4, 2021	Sale 3,482.64 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,482.64	3,482.64	3,482.64	
August 4, 2021 August 4, 2021	Sale 513,940.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	513,940.30	513,940.30	513,940.30	
August 5, 2021 August 5, 2021	Sale 783.94 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	783.94	783.94	783.94	
August 9, 2021 August 9, 2021	Sale 8,337.82 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,337.82	8,337.82	8,337.82	
August 13, 2021 August 13, 2021	Sale 11,938.55 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	11,938.55	11,938.55	11,938.55	
August 16, 2021 August 16, 2021	Sale 34.72 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	34.72	34.72	34.72	
August 16, 2021 August 16, 2021	Sale 4,856.36 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,856.36	4,856.36	4,856.36	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
August 16, 2021 August 16, 2021	Sale 124.69 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	124.69	124.69	124.69	
August 16, 2021 August 16, 2021	Sale 50.93 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	50.93	50.93	50.93	
August 16, 2021 August 16, 2021	Sale 883,281.79 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	883,281.79	883,281.79	883,281.79	
August 16, 2021 August 16, 2021	Sale 2,034.92 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,034.92	2,034.92	2,034.92	
August 17, 2021 August 17, 2021	Sale 2,211.54 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,211.54	2,211.54	2,211.54	
August 18, 2021 August 18, 2021	Sale 71,006.84 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	71,006.84	71,006.84	71,006.84	
August 18, 2021 August 18, 2021	Sale 108.18 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	108.18	108.18	108.18	
August 20, 2021 August 20, 2021	Sale 282,093.67 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	282,093.67	282,093.67	282,093.67	
August 20, 2021 August 20, 2021	Sale 13.44 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	13.44	13.44	13.44	
August 23, 2021 August 23, 2021	Sale 2,325.92 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,325.92	2,325.92	2,325.92	
August 24, 2021 August 24, 2021	Sale 621.75 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	621.75	621.75	621.75	
August 25, 2021 August 25, 2021	Sale 3,262.47 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,262.47	3,262.47	3,262.47	
August 26, 2021 August 26, 2021	Sale 1,891.75 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,891.75	1,891.75	1,891.75	
August 30, 2021 August 30, 2021	Sale 117,865.78 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	117,865.78	117,865.78	117,865.78	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
August 31, 2021 August 31, 2021	Sale 3,121,276.55 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,121,276.55	3,121,276.55	3,121,276.55	
September 1, 2021 September 1, 2021	Sale 320,004.81 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	320,004.81	320,004.81	320,004.81	
September 2, 2021 September 2, 2021	Sale 4,390.82 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,390.82	4,390.82	4,390.82	
September 3, 2021 September 3, 2021	Sale 672,971.33 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	672,971.33	672,971.33	672,971.33	
September 3, 2021 September 3, 2021	Sale 292.73 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	292.73	292.73	292.73	
September 3, 2021 September 3, 2021	Sale 14,297.73 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	14,297.73	14,297.73	14,297.73	
September 8, 2021 September 8, 2021	Sale 107,395.29 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	107,395.29	107,395.29	107,395.29	
September 9, 2021 September 9, 2021	Sale 5,221.54 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,221.54	5,221.54	5,221.54	
September 10, 2021 September 10, 2021	Sale 4,442.09 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,442.09	4,442.09	4,442.09	
September 14, 2021 September 14, 2021	Sale 107,089.99 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	107,089.99	107,089.99	107,089.99	
September 14, 2021 September 14, 2021	Sale 44,695.69 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	44,695.69	44,695.69	44,695.69	
September 15, 2021 September 15, 2021	Sale 1,205.82 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,205.82	1,205.82	1,205.82	
September 15, 2021 September 15, 2021	Sale 2,001.58 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,001.58	2,001.58	2,001.58	
September 15, 2021 September 15, 2021	Sale 34.67 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	34.67	34.67	34.67	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
September 15, 2021 September 15, 2021	Sale 50.86 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	50.86	50.86	50.86	
September 15, 2021 September 15, 2021	Sale 113.31 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	113.31	113.31	113.31	
September 16, 2021 September 16, 2021	Sale 8,125.55 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,125.55	8,125.55	8,125.55	
September 17, 2021 September 17, 2021	Sale 16,247.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	16,247.30	16,247.30	16,247.30	
September 20, 2021 September 20, 2021	Sale 67,500.22 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	67,500.22	67,500.22	67,500.22	
September 20, 2021 September 20, 2021	Sale 148.72 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	148.72	148.72	148.72	
September 21, 2021 September 21, 2021	Sale 187,940.32 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	187,940.32	187,940.32	187,940.32	
September 21, 2021 September 21, 2021	Sale 2.72 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2.72	2.72	2.72	
September 22, 2021 September 22, 2021	Sale 64,581.14 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	64,581.14	64,581.14	64,581.14	
September 23, 2021 September 23, 2021	Sale 4,052.93 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,052.93	4,052.93	4,052.93	
September 27, 2021 September 27, 2021	Sale 22,064.27 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	22,064.27	22,064.27	22,064.27	
September 27, 2021 September 27, 2021	Sale 673.66 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	673.66	673.66	673.66	
September 28, 2021 September 28, 2021	Sale 343,925.54 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	343,925.54	343,925.54	343,925.54	
September 30, 2021 September 30, 2021	Sale 2,346,717.65 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,346,717.65	2,346,717.65	2,346,717.65	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
September 30, 2021 September 30, 2021	Sale 321,525.04 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	321,525.04	321,525.04	321,525.04	
October 1, 2021 October 1, 2021	Sale 46,061.05 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	46,061.05	46,061.05	46,061.05	
October 1, 2021 October 1, 2021	Sale 5,176.83 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,176.83	5,176.83	5,176.83	
October 4, 2021 October 4, 2021	Sale 12,815.60 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	12,815.60	12,815.60	12,815.60	
October 4, 2021 October 4, 2021	Sale 27,515.14 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	27,515.14	27,515.14	27,515.14	
October 4, 2021 October 4, 2021	Sale 96,269.77 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	96,269.77	96,269.77	96,269.77	
October 6, 2021 October 6, 2021	Sale 530,068.96 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	530,068.96	530,068.96	530,068.96	
October 6, 2021 October 6, 2021	Sale 79,286.17 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	79,286.17	79,286.17	79,286.17	
October 7, 2021 October 7, 2021	Sale 1,826.85 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,826.85	1,826.85	1,826.85	
October 8, 2021 October 8, 2021	Sale 68,091.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	68,091.30	68,091.30	68,091.30	
October 13, 2021 October 13, 2021	Sale 105,044.41 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	105,044.41	105,044.41	105,044.41	
October 13, 2021 October 13, 2021	Sale 15,188.08 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	15,188.08	15,188.08	15,188.08	
October 14, 2021 October 14, 2021	Sale 53,648.62 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	53,648.62	53,648.62	53,648.62	
October 15, 2021 October 15, 2021	Sale 115.43 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	115.43	115.43	115.43	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
October 15, 2021 October 15, 2021	Sale 34.82 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	34.82	34.82	34.82	
October 15, 2021 October 15, 2021	Sale 1,943.39 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,943.39	1,943.39	1,943.39	
October 15, 2021 October 15, 2021	Sale 51.08 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	51.08	51.08	51.08	
October 18, 2021 October 18, 2021	Sale 12,341.14 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	12,341.14	12,341.14	12,341.14	
October 19, 2021 October 19, 2021	Sale 8,172.17 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,172.17	8,172.17	8,172.17	
October 21, 2021 October 21, 2021	Sale 21,451.12 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	21,451.12	21,451.12	21,451.12	
October 21, 2021 October 21, 2021	Sale 170,964.96 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	170,964.96	170,964.96	170,964.96	
October 25, 2021 October 25, 2021	Sale 1,644.86 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,644.86	1,644.86	1,644.86	
October 28, 2021 October 28, 2021	Sale 434.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	434.57	434.57	434.57	
November 1, 2021 November 1, 2021	Sale 2,953,756.10 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,953,756.10	2,953,756.10	2,953,756.10	
November 2, 2021 November 2, 2021	Sale 6,053.09 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,053.09	6,053.09	6,053.09	
November 3, 2021 November 3, 2021	Sale 1,058.35 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,058.35	1,058.35	1,058.35	
November 3, 2021 November 3, 2021	Sale 544,210.43 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	544,210.43	544,210.43	544,210.43	
November 4, 2021 November 4, 2021	Sale 17,044.23 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	17,044.23	17,044.23	17,044.23	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
November 5, 2021 November 5, 2021	Sale 2,988.43 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,988.43	2,988.43	2,988.43	
November 8, 2021 November 8, 2021	Sale 18.64 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	18.64	18.64	18.64	
November 9, 2021 November 9, 2021	Sale 1,947.24 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,947.24	1,947.24	1,947.24	
November 9, 2021 November 9, 2021	Sale 30,394.33 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	30,394.33	30,394.33	30,394.33	
November 9, 2021 November 9, 2021	Sale 39,970.16 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	39,970.16	39,970.16	39,970.16	
November 10, 2021 November 10, 2021	Sale 3,835.31 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,835.31	3,835.31	3,835.31	
November 12, 2021 November 12, 2021	Sale 3,641.33 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,641.33	3,641.33	3,641.33	
November 15, 2021 November 15, 2021	Sale 47.40 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	47.40	47.40	47.40	
November 15, 2021 November 15, 2021	Sale 434,692.53 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	434,692.53	434,692.53	434,692.53	
November 15, 2021 November 15, 2021	Sale 1,996.34 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,996.34	1,996.34	1,996.34	
November 15, 2021 November 15, 2021	Sale 33.93 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	33.93	33.93	33.93	
November 15, 2021 November 15, 2021	Sale 4,781.23 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,781.23	4,781.23	4,781.23	
November 15, 2021 November 15, 2021	Sale 188.26 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	188.26	188.26	188.26	
November 15, 2021 November 15, 2021	Sale 63,859.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	63,859.25	63,859.25	63,859.25	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
November 15, 2021 November 15, 2021	Sale 98,141.04 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	98,141.04	98,141.04	98,141.04	
November 16, 2021 November 16, 2021	Sale 32,315.35 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	32,315.35	32,315.35	32,315.35	
November 16, 2021 November 16, 2021	Sale 79,476.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	79,476.02	79,476.02	79,476.02	
November 17, 2021 November 17, 2021	Sale 304,135.96 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	304,135.96	304,135.96	304,135.96	
November 17, 2021 November 17, 2021	Sale 35,265.83 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	35,265.83	35,265.83	35,265.83	
November 18, 2021 November 18, 2021	Sale 33,067.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	33,067.30	33,067.30	33,067.30	
November 18, 2021 November 18, 2021	Sale 800.06 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	800.06	800.06	800.06	
November 18, 2021 November 18, 2021	Sale 200,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	200,000.00	200,000.00	200,000.00	
November 18, 2021 November 18, 2021	Sale 100,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	100,000.00	100,000.00	100,000.00	
November 18, 2021 November 18, 2021	Sale 1,200,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,200,000.00	1,200,000.00	1,200,000.00	
November 22, 2021 November 22, 2021	Sale 12,523.80 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	12,523.80	12,523.80	12,523.80	
November 23, 2021 November 23, 2021	Sale 35,285.37 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	35,285.37	35,285.37	35,285.37	
November 24, 2021 November 24, 2021	Sale 1,472,337.19 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,472,337.19	1,472,337.19	1,472,337.19	
November 26, 2021 November 26, 2021	Sale 93,441.34 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	93,441.34	93,441.34	93,441.34	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
November 26, 2021 November 26, 2021	Sale 20.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	20.00	20.00	20.00	
November 26, 2021 November 26, 2021	Sale 4,313.48 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,313.48	4,313.48	4,313.48	
November 26, 2021 November 26, 2021	Sale 4,556.80 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,556.80	4,556.80	4,556.80	
November 29, 2021 November 29, 2021	Sale 1,573.84 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,573.84	1,573.84	1,573.84	
November 29, 2021 November 29, 2021	Sale 129,106.80 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	129,106.80	129,106.80	129,106.80	
November 29, 2021 November 29, 2021	Sale 100.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	100.50	100.50	100.50	
November 30, 2021 November 30, 2021	Sale 2,866,270.61 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,866,270.61	2,866,270.61	2,866,270.61	
December 1, 2021 December 1, 2021	Sale 54,410.09 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	54,410.09	54,410.09	54,410.09	
December 2, 2021 December 2, 2021	Sale 51,000.10 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	51,000.10	51,000.10	51,000.10	
December 2, 2021 December 2, 2021	Sale 6,304.61 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,304.61	6,304.61	6,304.61	
December 2, 2021 December 2, 2021	Sale 30,401.42 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	30,401.42	30,401.42	30,401.42	
December 3, 2021 December 3, 2021	Sale 199.17 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	199.17	199.17	199.17	
December 3, 2021 December 3, 2021	Sale 3,211.41 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,211.41	3,211.41	3,211.41	
December 3, 2021 December 3, 2021	Sale 526,258.47 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	526,258.47	526,258.47	526,258.47	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
December 7, 2021 December 7, 2021	Sale 24,970.07 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	24,970.07	24,970.07	24,970.07	
December 7, 2021 December 7, 2021	Sale 6,444.93 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,444.93	6,444.93	6,444.93	
December 7, 2021 December 7, 2021	Sale 55,130.96 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	55,130.96	55,130.96	55,130.96	
December 10, 2021 December 10, 2021	Sale 7,633.10 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,633.10	7,633.10	7,633.10	
December 10, 2021 December 10, 2021	Sale 797,809.86 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	797,809.86	797,809.86	797,809.86	
December 10, 2021 December 10, 2021	Sale 682.74 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	682.74	682.74	682.74	
December 14, 2021 December 14, 2021	Sale 1,164.61 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,164.61	1,164.61	1,164.61	
December 15, 2021 December 15, 2021	Sale 30.37 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	30.37	30.37	30.37	
December 15, 2021 December 15, 2021	Sale 1,943.03 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,943.03	1,943.03	1,943.03	
December 15, 2021 December 15, 2021	Sale 130.61 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	130.61	130.61	130.61	
December 15, 2021 December 15, 2021	Sale 90.67 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	90.67	90.67	90.67	
December 16, 2021 December 16, 2021	Sale 119,358.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	119,358.25	119,358.25	119,358.25	
December 16, 2021 December 16, 2021	Sale 12,670.62 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	12,670.62	12,670.62	12,670.62	
December 17, 2021 December 17, 2021	Sale 11,433.01 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	11,433.01	11,433.01	11,433.01	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
December 17, 2021 December 17, 2021	Sale 507,726.56 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	507,726.56	507,726.56	507,726.56	
December 20, 2021 December 20, 2021	Sale 5,977.53 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,977.53	5,977.53	5,977.53	
December 21, 2021 December 21, 2021	Sale 4,909.98 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,909.98	4,909.98	4,909.98	
December 21, 2021 December 21, 2021	Sale 50,821.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	50,821.50	50,821.50	50,821.50	
December 22, 2021 December 22, 2021	Sale 526.34 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	526.34	526.34	526.34	
December 23, 2021 December 23, 2021	Sale 255,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	255,000.00	255,000.00	255,000.00	
December 27, 2021 December 27, 2021	Sale 692,448.77 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	692,448.77	692,448.77	692,448.77	
December 28, 2021 December 28, 2021	Sale 54,710.82 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	54,710.82	54,710.82	54,710.82	
December 29, 2021 December 29, 2021	Sale 1,729.06 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,729.06	1,729.06	1,729.06	
December 29, 2021 December 29, 2021	Sale 130,457.03 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	130,457.03	130,457.03	130,457.03	
December 30, 2021 December 30, 2021	Sale 91,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	91,000.00	91,000.00	91,000.00	
December 31, 2021 December 31, 2021	Sale 919,444.07 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	919,444.07	919,444.07	919,444.07	
December 31, 2021 December 31, 2021	Sale 14,559.13 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	14,559.13	14,559.13	14,559.13	
December 31, 2021 December 31, 2021	Sale 367,716.22 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	367,716.22	367,716.22	367,716.22	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
December 31, 2021 December 31, 2021	Sale 179.88 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	179.88	179.88	179.88	
January 3, 2022 January 3, 2022	Sale 13,267.64 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	13,267.64	13,267.64	13,267.64	
January 4, 2022 January 4, 2022	Sale 7,690.41 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,690.41	7,690.41	7,690.41	
January 4, 2022 January 4, 2022	Sale 42,473.04 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	42,473.04	42,473.04	42,473.04	
January 5, 2022 January 5, 2022	Sale 1,730.06 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,730.06	1,730.06	1,730.06	
January 6, 2022 January 6, 2022	Sale 553,702.47 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	553,702.47	553,702.47	553,702.47	
January 7, 2022 January 7, 2022	Sale 16,306.46 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	16,306.46	16,306.46	16,306.46	
January 10, 2022 January 10, 2022	Sale 4,981.10 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,981.10	4,981.10	4,981.10	
January 10, 2022 January 10, 2022	Sale 29,867.68 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	29,867.68	29,867.68	29,867.68	
January 11, 2022 January 11, 2022	Sale 576.23 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	576.23	576.23	576.23	
January 12, 2022 January 12, 2022	Sale 41,829.84 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	41,829.84	41,829.84	41,829.84	
January 13, 2022 January 13, 2022	Sale 223,874.03 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	223,874.03	223,874.03	223,874.03	
January 13, 2022 January 13, 2022	Sale 929.20 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	929.20	929.20	929.20	
January 14, 2022 January 14, 2022	Sale 925,958.99 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	925,958.99	925,958.99	925,958.99	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
January 18, 2022 January 18, 2022	Sale 30.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	30.30	30.30	30.30	
January 18, 2022 January 18, 2022	Sale 45.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	45.90	45.90	45.90	
January 18, 2022 January 18, 2022	Sale 90.43 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	90.43	90.43	90.43	
January 18, 2022 January 18, 2022	Sale 134.06 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	134.06	134.06	134.06	
January 18, 2022 January 18, 2022	Sale 10,394.56 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	10,394.56	10,394.56	10,394.56	
January 18, 2022 January 18, 2022	Sale 2,011.79 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,011.79	2,011.79	2,011.79	
January 19, 2022 January 19, 2022	Sale 14,023.98 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	14,023.98	14,023.98	14,023.98	
January 19, 2022 January 19, 2022	Sale 19,992.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	19,992.00	19,992.00	19,992.00	
January 19, 2022 January 19, 2022	Sale 9,585.63 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	9,585.63	9,585.63	9,585.63	
January 20, 2022 January 20, 2022	Sale 5,604.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,604.90	5,604.90	5,604.90	
January 21, 2022 January 21, 2022	Sale 3,038.72 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,038.72	3,038.72	3,038.72	
January 24, 2022 January 24, 2022	Sale 25,703.11 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	25,703.11	25,703.11	25,703.11	
January 24, 2022 January 24, 2022	Sale 1,617.64 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,617.64	1,617.64	1,617.64	
January 25, 2022 January 25, 2022	Sale 2,468.89 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,468.89	2,468.89	2,468.89	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
January 28, 2022 January 28, 2022	Sale 6,514.07 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,514.07	6,514.07	6,514.07	
January 28, 2022 January 28, 2022	Sale 31,677.06 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	31,677.06	31,677.06	31,677.06	
January 31, 2022 January 31, 2022	Sale 2,340,285.08 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,340,285.08	2,340,285.08	2,340,285.08	
January 31, 2022 January 31, 2022	Sale 121,471.36 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	121,471.36	121,471.36	121,471.36	
February 1, 2022 February 1, 2022	Sale 149,973.12 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	149,973.12	149,973.12	149,973.12	
February 2, 2022 February 2, 2022	Sale 0.58 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	0.58	0.58	0.58	
February 3, 2022 February 3, 2022	Sale 128,460.32 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	128,460.32	128,460.32	128,460.32	
February 3, 2022 February 3, 2022	Sale 833.08 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	833.08	833.08	833.08	
February 3, 2022 February 3, 2022	Sale 447,998.34 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	447,998.34	447,998.34	447,998.34	
February 3, 2022 February 3, 2022	Sale 112,281.33 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	112,281.33	112,281.33	112,281.33	
February 4, 2022 February 4, 2022	Sale 143,274.28 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	143,274.28	143,274.28	143,274.28	
February 9, 2022 February 9, 2022	Sale 163,437.32 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	163,437.32	163,437.32	163,437.32	
February 9, 2022 February 9, 2022	Sale 648,229.47 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	648,229.47	648,229.47	648,229.47	
February 11, 2022 February 11, 2022	Sale 8,819.01 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,819.01	8,819.01	8,819.01	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
February 11, 2022 February 11, 2022	Sale 3,325.01 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,325.01	3,325.01	3,325.01	
February 15, 2022 February 15, 2022	Sale 421,331.13 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	421,331.13	421,331.13	421,331.13	
February 15, 2022 February 15, 2022	Sale 1,935.18 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,935.18	1,935.18	1,935.18	
February 15, 2022 February 15, 2022	Sale 30.44 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	30.44	30.44	30.44	
February 15, 2022 February 15, 2022	Sale 8,738.07 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,738.07	8,738.07	8,738.07	
February 15, 2022 February 15, 2022	Sale 90.87 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	90.87	90.87	90.87	
February 15, 2022 February 15, 2022	Sale 103.36 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	103.36	103.36	103.36	
February 16, 2022 February 16, 2022	Sale 1,135.24 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,135.24	1,135.24	1,135.24	
February 17, 2022 February 17, 2022	Sale 1,545.55 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,545.55	1,545.55	1,545.55	
February 22, 2022 February 22, 2022	Sale 90,444.08 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	90,444.08	90,444.08	90,444.08	
February 22, 2022 February 22, 2022	Sale 673.39 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	673.39	673.39	673.39	
February 22, 2022 February 22, 2022	Sale 147.51 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	147.51	147.51	147.51	
February 23, 2022 February 23, 2022	Sale 1,403.56 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,403.56	1,403.56	1,403.56	
February 24, 2022 February 24, 2022	Sale 1,488.59 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,488.59	1,488.59	1,488.59	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
February 25, 2022 February 25, 2022	Sale 3,773.60 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,773.60	3,773.60	3,773.60	
February 28, 2022 February 28, 2022	Sale 2,669,974.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,669,974.02	2,669,974.02	2,669,974.02	
February 28, 2022 February 28, 2022	Sale 141,281.33 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	141,281.33	141,281.33	141,281.33	
March 1, 2022 March 1, 2022	Sale 160,751.62 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	160,751.62	160,751.62	160,751.62	
March 1, 2022 March 1, 2022	Sale 17,034.91 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	17,034.91	17,034.91	17,034.91	
March 2, 2022 March 2, 2022	Sale 3,556.41 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,556.41	3,556.41	3,556.41	
March 3, 2022 March 3, 2022	Sale 458,555.53 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	458,555.53	458,555.53	458,555.53	
March 3, 2022 March 3, 2022	Sale 767.10 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	767.10	767.10	767.10	
March 4, 2022 March 4, 2022	Sale 329,296.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	329,296.90	329,296.90	329,296.90	
March 4, 2022 March 4, 2022	Sale 149,906.75 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	149,906.75	149,906.75	149,906.75	
March 7, 2022 March 7, 2022	Sale 359,569.12 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	359,569.12	359,569.12	359,569.12	
March 7, 2022 March 7, 2022	Sale 2,501.91 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,501.91	2,501.91	2,501.91	
March 7, 2022 March 7, 2022	Sale 1,552,548.24 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,552,548.24	1,552,548.24	1,552,548.24	
March 9, 2022 March 9, 2022	Sale 47,988.66 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	47,988.66	47,988.66	47,988.66	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 9, 2022 March 9, 2022	Sale 359,461.75 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	359,461.75	359,461.75	359,461.75	
March 10, 2022 March 10, 2022	Sale 1,500,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,500,000.00	1,500,000.00	1,500,000.00	
March 14, 2022 March 14, 2022	Sale 204,605.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	204,605.02	204,605.02	204,605.02	
March 14, 2022 March 14, 2022	Sale 261,499.55 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	261,499.55	261,499.55	261,499.55	
March 15, 2022 March 15, 2022	Sale 30.51 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	30.51	30.51	30.51	
March 15, 2022 March 15, 2022	Sale 1,502,777.94 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,502,777.94	1,502,777.94	1,502,777.94	
March 15, 2022 March 15, 2022	Sale 91.08 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	91.08	91.08	91.08	
March 15, 2022 March 15, 2022	Sale 428,698.68 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	428,698.68	428,698.68	428,698.68	
March 15, 2022 March 15, 2022	Sale 1,879.52 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,879.52	1,879.52	1,879.52	
March 15, 2022 March 15, 2022	Sale 216.92 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	216.92	216.92	216.92	
March 16, 2022 March 16, 2022	Sale 46.07 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	46.07	46.07	46.07	
March 17, 2022 March 17, 2022	Sale 92,522.41 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	92,522.41	92,522.41	92,522.41	
March 17, 2022 March 17, 2022	Sale 1,284.99 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,284.99	1,284.99	1,284.99	
March 17, 2022 March 17, 2022	Sale 12,381.35 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	12,381.35	12,381.35	12,381.35	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 17, 2022 March 17, 2022	Sale 1,443,092.28 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,443,092.28	1,443,092.28	1,443,092.28	
March 17, 2022 March 17, 2022	Sale 20.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	20.00	20.00	20.00	
March 18, 2022 March 18, 2022	Sale 1,056,353.10 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,056,353.10	1,056,353.10	1,056,353.10	
March 21, 2022 March 21, 2022	Sale 1,510,877.87 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,510,877.87	1,510,877.87	1,510,877.87	
March 22, 2022 March 22, 2022	Sale 6,814.38 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,814.38	6,814.38	6,814.38	
March 22, 2022 March 22, 2022	Sale 502,384.48 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	502,384.48	502,384.48	502,384.48	
March 24, 2022 March 24, 2022	Sale 65,573.45 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	65,573.45	65,573.45	65,573.45	
March 24, 2022 March 24, 2022	Sale 940.04 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	940.04	940.04	940.04	
March 25, 2022 March 25, 2022	Sale 341,055.39 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	341,055.39	341,055.39	341,055.39	
March 25, 2022 March 25, 2022	Sale 167,362.96 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	167,362.96	167,362.96	167,362.96	
March 28, 2022 March 28, 2022	Sale 391,692.79 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	391,692.79	391,692.79	391,692.79	
March 28, 2022 March 28, 2022	Sale 25.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	25.00	25.00	25.00	
March 29, 2022 March 29, 2022	Sale 121.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	121.57	121.57	121.57	
March 29, 2022 March 29, 2022	Sale 66,334.49 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	66,334.49	66,334.49	66,334.49	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 31, 2022 March 31, 2022	Sale 678,652.05 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	678,652.05	678,652.05	678,652.05	
March 31, 2022 March 31, 2022	Sale 3,906.58 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,906.58	3,906.58	3,906.58	
April 4, 2022 April 4, 2022	Sale 183,360.68 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	183,360.68	183,360.68	183,360.68	
April 4, 2022 April 4, 2022	Sale 23,484.84 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	23,484.84	23,484.84	23,484.84	
April 5, 2022 April 5, 2022	Sale 245,983.80 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	245,983.80	245,983.80	245,983.80	
April 5, 2022 April 5, 2022	Sale 495,248.24 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	495,248.24	495,248.24	495,248.24	
April 5, 2022 April 5, 2022	Sale 2,987.45 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,987.45	2,987.45	2,987.45	
April 6, 2022 April 6, 2022	Sale 212,856.21 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	212,856.21	212,856.21	212,856.21	
April 6, 2022 April 6, 2022	Sale 4,769.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,769.02	4,769.02	4,769.02	
April 11, 2022 April 11, 2022	Sale 323.22 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	323.22	323.22	323.22	
April 12, 2022 April 12, 2022	Sale 1,377.18 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,377.18	1,377.18	1,377.18	
April 13, 2022 April 13, 2022	Sale 6,834.46 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,834.46	6,834.46	6,834.46	
April 14, 2022 April 14, 2022	Sale 416.31 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	416.31	416.31	416.31	
April 18, 2022 April 18, 2022	Sale 134.52 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	134.52	134.52	134.52	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
April 18, 2022 April 18, 2022	Sale 30.55 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	30.55	30.55	30.55	
April 18, 2022 April 18, 2022	Sale 4,545.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,545.25	4,545.25	4,545.25	
April 18, 2022 April 18, 2022	Sale 1,109.62 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,109.62	1,109.62	1,109.62	
April 18, 2022 April 18, 2022	Sale 592,817.15 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	592,817.15	592,817.15	592,817.15	
April 18, 2022 April 18, 2022	Sale 1,888.81 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,888.81	1,888.81	1,888.81	
April 20, 2022 April 20, 2022	Sale 370,695.48 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	370,695.48	370,695.48	370,695.48	
April 20, 2022 April 20, 2022	Sale 3,014.35 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,014.35	3,014.35	3,014.35	
April 21, 2022 April 21, 2022	Sale 12,445.31 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	12,445.31	12,445.31	12,445.31	
April 22, 2022 April 22, 2022	Sale 6,286.59 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,286.59	6,286.59	6,286.59	
April 26, 2022 April 26, 2022	Sale 228,423.68 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	228,423.68	228,423.68	228,423.68	
April 27, 2022 April 27, 2022	Sale 7,497.14 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,497.14	7,497.14	7,497.14	
April 27, 2022 April 27, 2022	Sale 425,420.19 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	425,420.19	425,420.19	425,420.19	
May 2, 2022 May 2, 2022	Sale 1,592,968.31 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,592,968.31	1,592,968.31	1,592,968.31	
May 2, 2022 May 2, 2022	Sale 972.39 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	972.39	972.39	972.39	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
May 3, 2022 May 3, 2022	Sale 3,434.72 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,434.72	3,434.72	3,434.72	
May 3, 2022 May 3, 2022	Sale 5,243.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,243.57	5,243.57	5,243.57	
May 4, 2022 May 4, 2022	Sale 7,785.09 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,785.09	7,785.09	7,785.09	
May 5, 2022 May 5, 2022	Sale 451,649.73 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	451,649.73	451,649.73	451,649.73	
May 9, 2022 May 9, 2022	Sale 3,978.89 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,978.89	3,978.89	3,978.89	
May 10, 2022 May 10, 2022	Sale 13,091.83 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	13,091.83	13,091.83	13,091.83	
May 12, 2022 May 12, 2022	Sale 740,510.85 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	740,510.85	740,510.85	740,510.85	
May 12, 2022 May 12, 2022	Sale 10,915.18 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	10,915.18	10,915.18	10,915.18	
May 12, 2022 May 12, 2022	Sale 6,336.49 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,336.49	6,336.49	6,336.49	
May 12, 2022 May 12, 2022	Sale 891,202.94 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	891,202.94	891,202.94	891,202.94	
May 13, 2022 May 13, 2022	Sale 486,726.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	486,726.57	486,726.57	486,726.57	
May 13, 2022 May 13, 2022	Sale 983,830.82 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	983,830.82	983,830.82	983,830.82	
May 13, 2022 May 13, 2022	Sale 754,154.31 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	754,154.31	754,154.31	754,154.31	
May 16, 2022 May 16, 2022	Sale 1,429,513.48 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,429,513.48	1,429,513.48	1,429,513.48	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
May 16, 2022 May 16, 2022	Sale 1,763.36 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,763.36	1,763.36	1,763.36	
May 16, 2022 May 16, 2022	Sale 166.28 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	166.28	166.28	166.28	
May 16, 2022 May 16, 2022	Sale 30.27 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	30.27	30.27	30.27	
May 16, 2022 May 16, 2022	Sale 4,621.88 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,621.88	4,621.88	4,621.88	
May 16, 2022 May 16, 2022	Sale 135.45 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	135.45	135.45	135.45	
May 17, 2022 May 17, 2022	Sale 16,225.18 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	16,225.18	16,225.18	16,225.18	
May 19, 2022 May 19, 2022	Sale 205,771.68 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	205,771.68	205,771.68	205,771.68	
May 25, 2022 May 25, 2022	Sale 6,450.01 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,450.01	6,450.01	6,450.01	
May 27, 2022 May 27, 2022	Sale 2,539.06 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,539.06	2,539.06	2,539.06	
May 31, 2022 May 31, 2022	Sale 1,089,988.96 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,089,988.96	1,089,988.96	1,089,988.96	
May 31, 2022 May 31, 2022	Sale 6,149,420.93 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,149,420.93	6,149,420.93	6,149,420.93	
May 31, 2022 May 31, 2022	Sale 2,327.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,327.50	2,327.50	2,327.50	
May 31, 2022 May 31, 2022	Sale 73,831.51 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	73,831.51	73,831.51	73,831.51	
May 31, 2022 May 31, 2022	Sale 1.88 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1.88	1.88	1.88	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 1, 2022 June 1, 2022	Sale 263,550.95 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	263,550.95	263,550.95	263,550.95	
June 1, 2022 June 1, 2022	Sale 7,033.20 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,033.20	7,033.20	7,033.20	
June 3, 2022 June 3, 2022	Sale 451.32 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	451.32	451.32	451.32	
June 3, 2022 June 3, 2022	Sale 593,081.19 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	593,081.19	593,081.19	593,081.19	
June 3, 2022 June 3, 2022	Sale 695,871.66 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	695,871.66	695,871.66	695,871.66	
June 6, 2022 June 6, 2022	Sale 6,356.81 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,356.81	6,356.81	6,356.81	
June 7, 2022 June 7, 2022	Sale 8,067.29 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,067.29	8,067.29	8,067.29	
June 8, 2022 June 8, 2022	Sale 3,809.95 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,809.95	3,809.95	3,809.95	
June 9, 2022 June 9, 2022	Sale 1,193.68 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,193.68	1,193.68	1,193.68	
June 10, 2022 June 10, 2022	Sale 1,153.98 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,153.98	1,153.98	1,153.98	
June 13, 2022 June 13, 2022	Sale 173,511.42 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	173,511.42	173,511.42	173,511.42	
June 13, 2022 June 13, 2022	Sale 3,580.36 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,580.36	3,580.36	3,580.36	
June 14, 2022 June 14, 2022	Sale 32,533.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	32,533.50	32,533.50	32,533.50	
June 14, 2022 June 14, 2022	Sale 4,477.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,477.30	4,477.30	4,477.30	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 15, 2022 June 15, 2022	Sale 116.78 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	116.78	116.78	116.78	
June 15, 2022 June 15, 2022	Sale 30.29 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	30.29	30.29	30.29	
June 15, 2022 June 15, 2022	Sale 4,015.62 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,015.62	4,015.62	4,015.62	
June 15, 2022 June 15, 2022	Sale 1,725,500.98 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,725,500.98	1,725,500.98	1,725,500.98	
June 15, 2022 June 15, 2022	Sale 1,792.80 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,792.80	1,792.80	1,792.80	
June 15, 2022 June 15, 2022	Sale 132.44 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	132.44	132.44	132.44	
June 16, 2022 June 16, 2022	Sale 17,761.66 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	17,761.66	17,761.66	17,761.66	
June 16, 2022 June 16, 2022	Sale 146,587.58 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	146,587.58	146,587.58	146,587.58	
June 16, 2022 June 16, 2022	Sale 100.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	100.00	100.00	100.00	
June 16, 2022 June 16, 2022	Sale 619,225.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	619,225.00	619,225.00	619,225.00	
June 17, 2022 June 17, 2022	Sale 5,506.72 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,506.72	5,506.72	5,506.72	
June 22, 2022 June 22, 2022	Sale 223,338.46 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	223,338.46	223,338.46	223,338.46	
June 22, 2022 June 22, 2022	Sale 2,369,081.76 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,369,081.76	2,369,081.76	2,369,081.76	
June 23, 2022 June 23, 2022	Sale 20,506.03 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	20,506.03	20,506.03	20,506.03	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 24, 2022 June 24, 2022	Sale 1,209.23 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,209.23	1,209.23	1,209.23	
June 27, 2022 June 27, 2022	Sale 69,183.95 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	69,183.95	69,183.95	69,183.95	
June 27, 2022 June 27, 2022	Sale 1,000,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,000,000.00	1,000,000.00	1,000,000.00	
June 27, 2022 June 27, 2022	Sale 114.76 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	114.76	114.76	114.76	
June 28, 2022 June 28, 2022	Sale 225.85 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	225.85	225.85	225.85	
June 29, 2022 June 29, 2022	Sale 9,216.82 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	9,216.82	9,216.82	9,216.82	
June 30, 2022 June 30, 2022	Sale 1,362,892.19 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,362,892.19	1,362,892.19	1,362,892.19	
Total Sales			**$98,870,807.04**	**$98,870,807.04**	**$0.00**
Total BlackRock Liquidity Funds BlackRock Liquidity FedFund			**$198,338,400.41**	**$198,338,400.41**	**$0.00**
Polen Growth Fund					
Purchases					
July 14, 2021 July 15, 2021	Purchase 183,049.606 Units of Polen Growth Fund @ $54.63	183,049.606	10,000,000.00	10,000,000.00	
December 8, 2021 December 9, 2021	Short Term Capital Gain Distribution 0.2672 USD Polen Growth Fund For 183,049.606 Units Due on 12/09/21 With Ex Date 12/08/21 Reinvested $48,910.85 at For 892.045 Units	892.045	48,910.85	48,910.85	
December 8, 2021 December 9, 2021	Long Term Capital Gain Distribution 1.8992 USD Polen Growth Fund For 183,049.606 Units Due on 12/09/21 With Ex Date 12/08/21 Reinvested $347,647.81 at For 6,340.467 Units	6,340.467	347,647.81	347,647.81	
Total Purchases			**$10,396,558.66**	**$10,396,558.66**	**$0.00**

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales					
May 25, 2022 May 26, 2022	Sale 190,282.118 Units of Polen Growth Fund @ $37.58	190,282.118	7,150,801.99	10,396,558.66	-3,245,756.67
Total Sales			**$7,150,801.99**	**$10,396,558.66**	**-$3,245,756.67**
Total Polen Growth Fund			**$17,547,360.65**	**$20,793,117.32**	**-$3,245,756.67**
UMBS TBA 30YR MPT 2.000% 8/15/52					
Purchases					
June 7, 2021 August 12, 2021	Purchase 375,000.00 Par Value 375,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.5625 %	375,000.00	377,109.38	377,109.38	
June 8, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.734375 %	150,000.00	151,101.56	151,101.56	
June 10, 2021 August 12, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.953125 %	100,000.00	100,953.13	100,953.13	
June 10, 2021 August 12, 2021	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.96875 %	200,000.00	201,937.50	201,937.50	
June 11, 2021 August 12, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101 %	125,000.00	126,250.00	126,250.00	
June 14, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.71875 %	150,000.00	151,078.13	151,078.13	
June 14, 2021 August 12, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.6875 %	125,000.00	125,859.38	125,859.38	
June 14, 2021 August 12, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.703125 %	100,000.00	100,703.13	100,703.13	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 16, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.671875 %	150,000.00	151,007.81	151,007.81	
June 16, 2021 August 12, 2021	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.7265625 %	200,000.00	201,453.13	201,453.13	
June 21, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.296875 %	150,000.00	150,445.31	150,445.31	
June 21, 2021 August 12, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.328125 %	100,000.00	100,328.13	100,328.13	
June 21, 2021 August 12, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.359375 %	100,000.00	100,359.38	100,359.38	
June 7, 2021 August 12, 2021	Purchase 375,000.00 Par Value 375,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.5625 %	375,000.00	377,109.38	377,109.38	
June 11, 2021 August 12, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101 %	125,000.00	126,250.00	126,250.00	
June 14, 2021 August 12, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.6875 %	125,000.00	125,859.38	125,859.38	
June 21, 2021 August 12, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.359375 %	100,000.00	100,359.38	100,359.38	
June 8, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.734375 %	150,000.00	151,101.56	151,101.56	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 14, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.71875 %	150,000.00	151,078.13	151,078.13	
June 16, 2021 August 12, 2021	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.7265625 %	200,000.00	201,453.13	201,453.13	
June 21, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.296875 %	150,000.00	150,445.31	150,445.31	
June 10, 2021 August 12, 2021	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.96875 %	200,000.00	201,937.50	201,937.50	
June 14, 2021 August 12, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.703125 %	100,000.00	100,703.13	100,703.13	
June 21, 2021 August 12, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.328125 %	100,000.00	100,328.13	100,328.13	
June 10, 2021 August 12, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.953125 %	100,000.00	100,953.13	100,953.13	
June 16, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.671875 %	150,000.00	151,007.81	151,007.81	
June 7, 2021 August 12, 2021	Reversal of Purchase 375,000.00 Par Value 375,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.5625 %	375,000.00	377,109.38	377,109.38	
June 8, 2021 August 12, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.734375 %	150,000.00	151,101.56	151,101.56	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 10, 2021 August 12, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.953125 %	100,000.00	100,953.13	100,953.13	
June 10, 2021 August 12, 2021	Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.96875 %	200,000.00	201,937.50	201,937.50	
June 11, 2021 August 12, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101 %	125,000.00	126,250.00	126,250.00	
June 14, 2021 August 12, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.6875 %	125,000.00	125,859.38	125,859.38	
June 14, 2021 August 12, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.71875 %	150,000.00	151,078.13	151,078.13	
June 14, 2021 August 12, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.703125 %	100,000.00	100,703.13	100,703.13	
June 16, 2021 August 12, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.671875 %	150,000.00	151,007.81	151,007.81	
June 16, 2021 August 12, 2021	Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.7265625 %	200,000.00	201,453.13	201,453.13	
June 21, 2021 August 12, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.296875 %	150,000.00	150,445.31	150,445.31	
June 21, 2021 August 12, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.359375 %	100,000.00	100,359.38	100,359.38	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 21, 2021 August 12, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.328125 %	100,000.00	100,328.13	100,328.13	
Total Purchases			**$6,115,757.91**	**$6,115,757.91**	**$0.00**
Sales					
June 30, 2021 August 12, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.875 %	125,000.00	126,093.75	125,838.64	255.11
July 8, 2021 August 12, 2021	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.6074218 %	200,000.00	203,214.84	201,341.83	1,873.01
July 9, 2021 August 12, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.4355468 %	150,000.00	152,153.32	151,006.37	1,146.95
July 14, 2021 August 12, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.2753906 %	175,000.00	177,231.93	176,174.10	1,057.83
July 14, 2021 August 12, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.2949218 %	175,000.00	177,266.11	176,174.09	1,092.02
July 15, 2021 August 12, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5390625 %	150,000.00	152,308.59	151,006.37	1,302.22
July 16, 2021 August 12, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.4589843 %	175,000.00	177,553.22	176,174.10	1,379.12
July 19, 2021 August 12, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.9550781 %	75,000.00	76,466.31	75,503.18	963.13

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
July 19, 2021 August 12, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.9414062 %	175,000.00	178,397.46	176,174.09	2,223.37
July 21, 2021 August 12, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5683593 %	150,000.00	152,352.54	151,006.37	1,346.17
July 21, 2021 August 12, 2021	Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5253906 %	225,000.00	228,432.13	226,509.55	1,922.58
July 21, 2021 August 12, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5234375 %	100,000.00	101,523.44	100,670.92	852.52
July 22, 2021 August 12, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5566406 %	50,000.00	50,778.32	50,335.45	442.87
July 22, 2021 August 12, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5566406 %	100,000.00	101,556.64	100,670.91	885.73
June 30, 2021 August 12, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.875 %	125,000.00	126,093.75	125,789.34	304.41
July 8, 2021 August 12, 2021	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.6074218 %	200,000.00	203,214.84	201,262.94	1,951.90
July 14, 2021 August 12, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.2753906 %	175,000.00	177,231.93	176,105.06	1,126.87
July 19, 2021 August 12, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.9414062 %	175,000.00	178,397.46	176,105.07	2,292.39

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
July 22, 2021 August 12, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5566406 %	50,000.00	50,778.32	50,315.73	462.59
July 9, 2021 August 12, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.4355468 %	150,000.00	152,153.32	150,941.11	1,212.21
July 15, 2021 August 12, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5390625 %	150,000.00	152,308.59	150,941.11	1,367.48
July 16, 2021 August 12, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.4589843 %	175,000.00	177,553.22	176,097.96	1,455.26
July 19, 2021 August 12, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.9550781 %	75,000.00	76,466.31	75,470.55	995.76
July 22, 2021 August 12, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5566406 %	100,000.00	101,556.64	100,627.40	929.24
July 14, 2021 August 12, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.2949218 %	175,000.00	177,266.11	176,298.83	967.28
July 21, 2021 August 12, 2021	Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5253906 %	225,000.00	228,432.13	226,669.93	1,762.20
July 21, 2021 August 12, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5234375 %	100,000.00	101,523.44	100,953.13	570.31
July 21, 2021 August 12, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5683593 %	150,000.00	152,352.54	151,007.81	1,344.73

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 30, 2021 August 12, 2021	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @100.875 %	125,000.00	126,093.75	125,838.64	-255.11
July 8, 2021 August 12, 2021	Reversal of Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.6074218 %	200,000.00	203,214.84	201,341.83	-1,873.01
July 9, 2021 August 12, 2021	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.4355468 %	150,000.00	152,153.32	151,006.37	-1,146.95
July 14, 2021 August 12, 2021	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.2753906 %	175,000.00	177,231.93	176,174.10	-1,057.83
July 14, 2021 August 12, 2021	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.2949218 %	175,000.00	177,266.11	176,174.09	-1,092.02
July 15, 2021 August 12, 2021	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5390625 %	150,000.00	152,308.59	151,006.37	-1,302.22
July 16, 2021 August 12, 2021	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.4589843 %	175,000.00	177,553.22	176,174.10	-1,379.12
July 19, 2021 August 12, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.9550781 %	75,000.00	76,466.31	75,503.18	-963.13
July 19, 2021 August 12, 2021	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.9414062 %	175,000.00	178,397.46	176,174.09	-2,223.37
July 21, 2021 August 12, 2021	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5683593 %	150,000.00	152,352.54	151,006.37	-1,346.17

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
July 21, 2021 August 12, 2021	Reversal of Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5253906 %	225,000.00	228,432.13	226,509.55	-1,922.58
July 21, 2021 August 12, 2021	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5234375 %	100,000.00	101,523.44	100,670.92	-852.52
July 22, 2021 August 12, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5566406 %	50,000.00	50,778.32	50,335.45	-442.87
July 22, 2021 August 12, 2021	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/51 @101.5566406 %	100,000.00	101,556.64	100,670.91	-885.73
Total Sales			**$6,165,985.80**	**$6,115,757.91**	**$16,742.63**
Total UMBS TBA 30YR MPT 2.000% 8/15/52			**$12,281,743.71**	**$12,231,515.82**	**$16,742.63**
UMBS TBA 30YR MPT 2.500% 1/15/51					
Purchases					
October 27, 2021 January 13, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.140625 %	175,000.00	178,746.09	178,746.09	
October 28, 2021 January 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.2382812 %	75,000.00	76,678.71	76,678.71	
October 28, 2021 January 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.2070312 %	100,000.00	102,207.03	102,207.03	
October 28, 2021 January 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.1796875 %	75,000.00	76,634.77	76,634.77	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
November 1, 2021 January 13, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.2109375 %	175,000.00	178,869.14	178,869.14	
November 2, 2021 January 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.3867187 %	75,000.00	76,790.04	76,790.04	
November 2, 2021 January 13, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.4023437 %	200,000.00	204,804.69	204,804.69	
November 2, 2021 January 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.3789062 %	100,000.00	102,378.91	102,378.91	
November 2, 2021 January 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.3710937 %	100,000.00	102,371.09	102,371.09	
November 2, 2021 January 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.3671875 %	75,000.00	76,775.39	76,775.39	
November 3, 2021 January 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.34375 %	75,000.00	76,757.81	76,757.81	
November 3, 2021 January 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.3359375 %	50,000.00	51,167.97	51,167.97	
November 3, 2021 January 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.3515625 %	125,000.00	127,939.45	127,939.45	
November 3, 2021 January 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.2070312 %	50,000.00	51,103.52	51,103.52	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
November 30, 2021 January 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.6328125 %	75,000.00	76,974.61	76,974.61	
October 27, 2021 January 13, 2022	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.140625 %	175,000.00	178,746.09	178,746.09	
October 28, 2021 January 13, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.2382812 %	75,000.00	76,678.71	76,678.71	
October 28, 2021 January 13, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.2070312 %	100,000.00	102,207.03	102,207.03	
October 28, 2021 January 13, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.1796875 %	75,000.00	76,634.77	76,634.77	
November 1, 2021 January 13, 2022	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.2109375 %	175,000.00	178,869.14	178,869.14	
November 2, 2021 January 13, 2022	Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.4023437 %	200,000.00	204,804.69	204,804.69	
November 2, 2021 January 13, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.3710937 %	100,000.00	102,371.09	102,371.09	
November 2, 2021 January 13, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.3867187 %	75,000.00	76,790.04	76,790.04	
November 2, 2021 January 13, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.3789062 %	100,000.00	102,378.91	102,378.91	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
November 2, 2021 January 13, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.3671875 %	75,000.00	76,775.39	76,775.39	
November 3, 2021 January 13, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.3359375 %	50,000.00	51,167.97	51,167.97	
November 3, 2021 January 13, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.2070312 %	50,000.00	51,103.52	51,103.52	
November 3, 2021 January 13, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.34375 %	75,000.00	76,757.81	76,757.81	
November 3, 2021 January 13, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.3515625 %	125,000.00	127,939.45	127,939.45	
November 30, 2021 January 13, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.6328125 %	75,000.00	76,974.61	76,974.61	
October 28, 2021 January 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.1796875 %	75,000.00	76,634.77	76,634.77	
November 3, 2021 January 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.3359375 %	50,000.00	51,167.97	51,167.97	
October 27, 2021 January 13, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.140625 %	175,000.00	178,746.09	178,746.09	
November 1, 2021 January 13, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.2109375 %	175,000.00	178,869.14	178,869.14	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
November 2, 2021 January 13, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.4023437 %	200,000.00	204,804.69	204,804.69	
November 2, 2021 January 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.3671875 %	75,000.00	76,775.39	76,775.39	
October 28, 2021 January 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.2070312 %	100,000.00	102,207.03	102,207.03	
November 3, 2021 January 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.2070312 %	50,000.00	51,103.52	51,103.52	
October 28, 2021 January 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.2382812 %	75,000.00	76,678.71	76,678.71	
November 2, 2021 January 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.3789062 %	100,000.00	102,378.91	102,378.91	
November 3, 2021 January 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.34375 %	75,000.00	76,757.81	76,757.81	
November 2, 2021 January 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.3867187 %	75,000.00	76,790.04	76,790.04	
November 2, 2021 January 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.3710937 %	100,000.00	102,371.09	102,371.09	
November 3, 2021 January 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.3515625 %	125,000.00	127,939.45	127,939.45	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
November 30, 2021 January 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.6328125 %	75,000.00	76,974.61	76,974.61	
Total Purchases			**$4,680,597.66**	**$4,680,597.66**	**$0.00**
Sales					
December 3, 2021 January 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.125 %	150,000.00	153,187.50	153,462.21	-274.71
December 3, 2021 January 13, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.1132812 %	25,000.00	25,528.32	25,577.04	-48.72
December 6, 2021 January 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.078125 %	125,000.00	127,597.66	127,885.19	-287.53
December 8, 2021 January 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @101.90625 %	150,000.00	152,859.38	153,462.22	-602.84
December 10, 2021 January 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.0644531 %	75,000.00	76,548.34	76,731.11	-182.77
December 10, 2021 January 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.1269531 %	50,000.00	51,063.48	51,154.07	-90.59
December 10, 2021 January 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.0800781 %	100,000.00	102,080.08	102,308.15	-228.07
December 10, 2021 January 13, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @101.9863281 %	175,000.00	178,476.07	179,039.26	-563.19

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
December 13, 2021 January 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.1523437 %	100,000.00	102,152.34	102,308.15	-155.81
December 14, 2021 January 13, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.1132812 %	25,000.00	25,528.32	25,577.04	-48.72
December 15, 2021 January 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.1171875 %	100,000.00	102,117.19	102,308.14	-190.95
December 17, 2021 January 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.34375 %	75,000.00	76,757.81	76,731.11	26.70
December 20, 2021 January 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.3242187 %	50,000.00	51,162.11	51,154.07	8.04
December 21, 2021 January 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @101.9550781 %	125,000.00	127,443.85	127,885.18	-441.33
December 3, 2021 January 13, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.125 %	150,000.00	153,187.50	153,462.21	274.71
December 3, 2021 January 13, 2022	Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.1132812 %	25,000.00	25,528.32	25,577.04	48.72
December 6, 2021 January 13, 2022	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @102.078125 %	125,000.00	127,597.66	127,885.19	287.53
December 8, 2021 January 13, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/51 @101.90625 %	150,000.00	152,859.38	153,462.22	602.84

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
December 10, 2021 January 13, 2022	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.1269531 %	50,000.00	51,063.48	51,154.07	90.59
December 10, 2021 January 13, 2022	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @101.9863281 %	175,000.00	178,476.07	179,039.26	563.19
December 10, 2021 January 13, 2022	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.0644531 %	75,000.00	76,548.34	76,731.11	182.77
December 10, 2021 January 13, 2022	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.0800781 %	100,000.00	102,080.08	102,308.15	228.07
December 13, 2021 January 13, 2022	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.1523437 %	100,000.00	102,152.34	102,308.15	155.81
December 14, 2021 January 13, 2022	Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.1132812 %	25,000.00	25,528.32	25,577.04	48.72
December 15, 2021 January 13, 2022	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.1171875 %	100,000.00	102,117.19	102,308.14	190.95
December 17, 2021 January 13, 2022	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.34375 %	75,000.00	76,757.81	76,731.11	-26.70
December 20, 2021 January 13, 2022	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.3242187 %	50,000.00	51,162.11	51,154.07	-8.04
December 21, 2021 January 13, 2022	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @101.9550781 %	125,000.00	127,443.85	127,885.18	441.33

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
December 3, 2021 January 13, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.1132812 %	25,000.00	25,528.32	25,560.55	-32.23
December 10, 2021 January 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.0644531 %	75,000.00	76,548.34	76,681.64	-133.30
December 14, 2021 January 13, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.1132812 %	25,000.00	25,528.32	25,560.55	-32.23
December 3, 2021 January 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.125 %	150,000.00	153,187.50	153,406.88	-219.38
December 8, 2021 January 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @101.90625 %	150,000.00	152,859.38	153,406.87	-547.49
December 10, 2021 January 13, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @101.9863281 %	175,000.00	178,476.07	178,974.68	-498.61
December 15, 2021 January 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.1171875 %	100,000.00	102,117.19	102,271.25	-154.06
December 20, 2021 January 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.3242187 %	50,000.00	51,162.11	51,135.63	26.48
December 10, 2021 January 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.0800781 %	100,000.00	102,080.08	102,207.03	-126.95
December 20, 2021 January 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.3242187 %	50,000.00	51,162.11	51,103.52	58.59

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
December 6, 2021 January 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.1464843 %	75,000.00	76,609.86	76,744.63	-134.77
December 21, 2021 January 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @101.9550781 %	125,000.00	127,443.85	127,907.71	-463.86
December 10, 2021 January 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.1269531 %	50,000.00	51,063.48	51,163.09	-99.61
December 17, 2021 January 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.34375 %	75,000.00	76,757.81	76,790.04	-32.23
December 6, 2021 January 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.078125 %	125,000.00	127,597.66	128,035.48	-437.82
December 13, 2021 January 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @102.1523437 %	100,000.00	102,152.34	102,428.38	-276.04
December 22, 2021 January 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/52 @101.9628906 %	75,000.00	76,472.17	76,821.29	-349.12
Total Sales			**$4,261,751.49**	**$4,271,365.10**	**-$3,452.63**
Total UMBS TBA 30YR MPT 2.500% 1/15/51			**$8,942,349.15**	**$8,951,962.76**	**-$3,452.63**
UMBS TBA 30YR MPT 2.500% 2/15/52					
Purchases					
December 3, 2021 February 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.8945312 %	150,000.00	152,841.80	152,841.80	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
December 3, 2021 February 14, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.8828125 %	25,000.00	25,470.70	25,470.70	
December 6, 2021 February 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.9140625 %	75,000.00	76,435.55	76,435.55	
December 6, 2021 February 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.84375 %	125,000.00	127,304.69	127,304.69	
December 8, 2021 February 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.6640625 %	150,000.00	152,496.09	152,496.09	
December 10, 2021 February 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.8203125 %	75,000.00	76,365.23	76,365.23	
December 10, 2021 February 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.8828125 %	50,000.00	50,941.41	50,941.41	
December 10, 2021 February 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.8359375 %	100,000.00	101,835.94	101,835.94	
December 10, 2021 February 14, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.7421875 %	175,000.00	178,048.83	178,048.83	
December 13, 2021 February 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.9101562 %	100,000.00	101,910.16	101,910.16	
December 14, 2021 February 14, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.8710937 %	25,000.00	25,467.77	25,467.77	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
December 15, 2021 February 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.875 %	100,000.00	101,875.00	101,875.00	
December 17, 2021 February 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @102.1015625 %	75,000.00	76,576.17	76,576.17	
December 20, 2021 February 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @102.0820312 %	100,000.00	102,082.03	102,082.03	
December 21, 2021 February 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.7109375 %	125,000.00	127,138.67	127,138.67	
December 22, 2021 February 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.71875 %	75,000.00	76,289.06	76,289.06	
January 3, 2022 February 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.4648437 %	125,000.00	126,831.05	126,831.05	
January 18, 2022 February 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.265625 %	75,000.00	74,449.22	74,449.22	
December 3, 2021 February 14, 2022	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.8828125 %	25,000.00	25,470.70	25,470.70	
December 3, 2021 February 14, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.8945312 %	150,000.00	152,841.80	152,841.80	
December 6, 2021 February 14, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.9140625 %	75,000.00	76,435.55	76,435.55	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
December 6, 2021 February 14, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.84375 %	125,000.00	127,304.69	127,304.69	
December 8, 2021 February 14, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.6640625 %	150,000.00	152,496.09	152,496.09	
December 10, 2021 February 14, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.8828125 %	50,000.00	50,941.41	50,941.41	
December 10, 2021 February 14, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.8359375 %	100,000.00	101,835.94	101,835.94	
December 10, 2021 February 14, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.8203125 %	75,000.00	76,365.23	76,365.23	
December 10, 2021 February 14, 2022	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.7421875 %	175,000.00	178,048.83	178,048.83	
December 13, 2021 February 14, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.9101562 %	100,000.00	101,910.16	101,910.16	
December 14, 2021 February 14, 2022	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.8710937 %	25,000.00	25,467.77	25,467.77	
December 15, 2021 February 14, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.875 %	100,000.00	101,875.00	101,875.00	
December 17, 2021 February 14, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @102.1015625 %	75,000.00	76,576.17	76,576.17	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
December 20, 2021 February 14, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @102.0820312 %	100,000.00	102,082.03	102,082.03	
December 21, 2021 February 14, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.7109375 %	125,000.00	127,138.67	127,138.67	
December 22, 2021 February 14, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.71875 %	75,000.00	76,289.06	76,289.06	
January 3, 2022 February 14, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/51 @101.4648437 %	125,000.00	126,831.05	126,831.05	
January 18, 2022 February 14, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.265625 %	75,000.00	74,449.22	74,449.22	
December 3, 2021 February 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @101.8945312 %	150,000.00	152,841.80	152,841.80	
December 8, 2021 February 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @101.6640625 %	150,000.00	152,496.09	152,496.09	
December 10, 2021 February 14, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @101.7421875 %	175,000.00	178,048.83	178,048.83	
December 17, 2021 February 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @102.1015625 %	75,000.00	76,576.17	76,576.17	
January 18, 2022 February 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.265625 %	75,000.00	74,449.22	74,449.22	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
December 3, 2021 February 14, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @101.8828125 %	25,000.00	25,470.70	25,470.70	
December 10, 2021 February 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @101.8203125 %	75,000.00	76,365.23	76,365.23	
December 10, 2021 February 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @101.8828125 %	50,000.00	50,941.41	50,941.41	
December 14, 2021 February 14, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @101.8710937 %	25,000.00	25,467.77	25,467.77	
December 6, 2021 February 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @101.9140625 %	75,000.00	76,435.55	76,435.55	
December 22, 2021 February 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @101.71875 %	75,000.00	76,289.06	76,289.06	
January 3, 2022 February 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @101.4648437 %	125,000.00	126,831.05	126,831.05	
December 6, 2021 February 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @101.84375 %	125,000.00	127,304.69	127,304.69	
December 13, 2021 February 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @101.9101562 %	100,000.00	101,910.16	101,910.16	
December 21, 2021 February 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @101.7109375 %	125,000.00	127,138.67	127,138.67	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
December 10, 2021 February 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @101.8359375 %	100,000.00	101,835.94	101,835.94	
December 20, 2021 February 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @102.0820312 %	100,000.00	102,082.03	102,082.03	
December 15, 2021 February 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @101.875 %	100,000.00	101,875.00	101,875.00	
Total Purchases			**$5,263,078.11**	**$5,263,078.11**	**$0.00**
Sales					
January 12, 2022 February 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @100.390625 %	150,000.00	150,585.94	152,719.10	-2,133.16
January 12, 2022 February 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @100.34375 %	100,000.00	100,343.75	101,812.73	-1,468.98
January 19, 2022 February 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.50976562 %	100,000.00	99,509.77	101,683.22	-2,173.45
January 20, 2022 February 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.578125 %	50,000.00	49,789.06	50,841.62	-1,052.56
January 21, 2022 February 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.796875 %	125,000.00	124,746.09	127,104.03	-2,357.94
January 25, 2022 February 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @100.0625 %	125,000.00	125,078.13	127,104.03	-2,025.90

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
January 25, 2022 February 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.91015625 %	75,000.00	74,932.62	76,262.42	-1,329.80
January 26, 2022 February 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @100.0078125 %	100,000.00	100,007.81	101,683.22	-1,675.41
January 31, 2022 February 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.75195312 %	150,000.00	149,627.93	152,524.83	-2,896.90
January 31, 2022 February 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.828125 %	125,000.00	124,785.16	127,104.04	-2,318.88
January 31, 2022 February 14, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.89257812 %	25,000.00	24,973.14	25,420.81	-447.67
January 12, 2022 February 14, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @100.390625 %	150,000.00	150,585.94	152,719.10	2,133.16
January 12, 2022 February 14, 2022	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @100.34375 %	100,000.00	100,343.75	101,812.73	1,468.98
January 19, 2022 February 14, 2022	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.50976562 %	100,000.00	99,509.77	101,683.22	2,173.45
January 20, 2022 February 14, 2022	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.578125 %	50,000.00	49,789.06	50,841.62	1,052.56
January 21, 2022 February 14, 2022	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.796875 %	125,000.00	124,746.09	127,104.03	2,357.94

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
January 25, 2022 February 14, 2022	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @100.0625 %	125,000.00	125,078.13	127,104.03	2,025.90
January 25, 2022 February 14, 2022	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.91015625 %	75,000.00	74,932.62	76,262.42	1,329.80
January 26, 2022 February 14, 2022	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @100.0078125 %	100,000.00	100,007.81	101,683.22	1,675.41
January 31, 2022 February 14, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.75195312 %	150,000.00	149,627.93	152,524.83	2,896.90
January 31, 2022 February 14, 2022	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.828125 %	125,000.00	124,785.16	127,104.04	2,318.88
January 31, 2022 February 14, 2022	Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.89257812 %	25,000.00	24,973.14	25,420.81	447.67
January 12, 2022 February 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @100.390625 %	150,000.00	150,585.94	152,258.91	-1,672.97
January 21, 2022 February 14, 2022	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.84375 %	200,000.00	199,687.50	203,011.88	-3,324.38
January 27, 2022 February 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.5 %	125,000.00	124,375.00	126,882.42	-2,507.42
January 31, 2022 February 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.828125 %	125,000.00	124,785.16	126,882.42	-2,097.26

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
January 31, 2022 February 14, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.8925781 %	25,000.00	24,973.14	25,376.48	-403.34
January 20, 2022 February 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.578125 %	50,000.00	49,789.06	50,927.18	-1,138.12
January 21, 2022 February 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.796875 %	125,000.00	124,746.09	127,317.93	-2,571.84
January 13, 2022 February 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @100.2734375 %	125,000.00	125,341.80	127,070.75	-1,728.95
January 28, 2022 February 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.7011718 %	150,000.00	149,551.76	152,484.91	-2,933.15
January 25, 2022 February 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.9101562 %	75,000.00	74,932.62	76,404.95	-1,472.33
January 31, 2022 February 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.7519531 %	150,000.00	149,627.93	152,809.90	-3,181.97
January 25, 2022 February 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @100.0625 %	125,000.00	125,078.13	127,138.67	-2,060.54
January 12, 2022 February 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @100.34375 %	100,000.00	100,343.75	101,958.98	-1,615.23
January 19, 2022 February 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @99.5097656 %	100,000.00	99,509.77	101,958.99	-2,449.22

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
January 26, 2022 February 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/52 @100.0078125 %	100,000.00	100,007.81	101,875.00	-1,867.19
Total Sales			**$3,972,094.26**	**$4,042,879.47**	**-$31,023.91**
Total UMBS TBA 30YR MPT 2.500% 2/15/52			**$9,235,172.37**	**$9,305,957.58**	**-$31,023.91**
UMBS TBA 30YR MPT 2.500% 3/15/52					
Purchases					
January 12, 2022 March 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @100.15625 %	150,000.00	150,234.38	150,234.38	
January 12, 2022 March 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @100.109375 %	100,000.00	100,109.38	100,109.38	
January 13, 2022 March 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @100.0390625 %	125,000.00	125,048.83	125,048.83	
January 19, 2022 March 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.27734375 %	100,000.00	99,277.34	99,277.34	
January 20, 2022 March 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.34375 %	50,000.00	49,671.88	49,671.88	
January 21, 2022 March 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.5625 %	125,000.00	124,453.13	124,453.13	
January 25, 2022 March 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.82421875 %	125,000.00	124,780.27	124,780.27	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
January 25, 2022 March 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.671875 %	75,000.00	74,753.91	74,753.91	
January 26, 2022 March 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.76953125 %	100,000.00	99,769.53	99,769.53	
January 27, 2022 March 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.26171875 %	125,000.00	124,077.15	124,077.15	
January 28, 2022 March 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.46875 %	150,000.00	149,203.13	149,203.13	
January 31, 2022 March 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.515625 %	150,000.00	149,273.44	149,273.44	
January 31, 2022 March 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.59375 %	125,000.00	124,492.19	124,492.19	
January 31, 2022 March 14, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.66015625 %	25,000.00	24,915.04	24,915.04	
January 20, 2022 March 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.34375 %	50,000.00	49,671.88	49,671.88	
January 21, 2022 March 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.5625 %	125,000.00	124,453.13	124,453.13	
January 12, 2022 March 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @100.15625 %	150,000.00	150,234.38	150,234.38	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
January 21, 2022 March 14, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.609375 %	200,000.00	199,218.75	199,218.75	
January 31, 2022 March 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.59375 %	125,000.00	124,492.19	124,492.19	
January 27, 2022 March 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.26171875 %	125,000.00	124,077.15	124,077.15	
January 31, 2022 March 14, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.66015625 %	25,000.00	24,915.04	24,915.04	
January 12, 2022 March 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @100.109375 %	100,000.00	100,109.38	100,109.38	
January 19, 2022 March 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.27734375 %	100,000.00	99,277.34	99,277.34	
January 25, 2022 March 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.671875 %	75,000.00	74,753.91	74,753.91	
January 13, 2022 March 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @100.0390625 %, TBA Pair off	125,000.00	125,048.83	125,048.83	
January 28, 2022 March 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.46875 %	150,000.00	149,203.13	149,203.13	
January 31, 2022 March 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.515625 %	150,000.00	149,273.44	149,273.44	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
January 25, 2022 March 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.82421875 %	125,000.00	124,780.27	124,780.27	
January 26, 2022 March 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.76953125 %	100,000.00	99,769.53	99,769.53	
January 12, 2022 March 14, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @100.15625 %	150,000.00	150,234.38	150,234.38	
January 12, 2022 March 14, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @100.109375 %	100,000.00	100,109.38	100,109.38	
January 13, 2022 March 14, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @100.0390625 %	125,000.00	125,048.83	125,048.83	
January 19, 2022 March 14, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.27734375 %	100,000.00	99,277.34	99,277.34	
January 20, 2022 March 14, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.34375 %	50,000.00	49,671.88	49,671.88	
January 21, 2022 March 14, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.5625 %	125,000.00	124,453.13	124,453.13	
January 25, 2022 March 14, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.82421875 %	125,000.00	124,780.27	124,780.27	
January 25, 2022 March 14, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.671875 %	75,000.00	74,753.91	74,753.91	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
January 26, 2022 March 14, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.76953125 %	100,000.00	99,769.53	99,769.53	
January 27, 2022 March 14, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.26171875 %	125,000.00	124,077.15	124,077.15	
January 28, 2022 March 14, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.46875 %	150,000.00	149,203.13	149,203.13	
January 31, 2022 March 14, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.515625 %	150,000.00	149,273.44	149,273.44	
January 31, 2022 March 14, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.59375 %	125,000.00	124,492.19	124,492.19	
January 31, 2022 March 14, 2022	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.66015625 %	25,000.00	24,915.04	24,915.04	
Total Purchases			**$4,759,397.55**	**$4,759,397.55**	**$0.00**
Sales					
February 22, 2022 March 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.84375 %	50,000.00	48,921.88	49,838.02	-916.14
February 22, 2022 March 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.84570312 %	150,000.00	146,768.55	149,514.06	-2,745.51
February 23, 2022 March 14, 2022	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.578125 %	200,000.00	195,156.25	199,352.08	-4,195.83

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
February 24, 2022 March 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.71484375 %	150,000.00	146,572.27	149,514.06	-2,941.79
February 24, 2022 March 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.625 %	75,000.00	73,218.75	74,757.03	-1,538.28
February 24, 2022 March 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.73828125 %	150,000.00	146,607.42	149,514.06	-2,906.64
February 25, 2022 March 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.7265625 %	75,000.00	73,294.92	74,757.03	-1,462.11
February 28, 2022 March 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @98.484375 %	150,000.00	147,726.56	149,514.06	-1,787.50
February 22, 2022 March 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.84375 %	50,000.00	48,921.88	49,750.00	-828.12
March 1, 2022 March 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.40625 %	50,000.00	49,703.13	49,750.00	-46.87
February 22, 2022 March 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.84570313 %	150,000.00	146,768.55	149,477.68	-2,709.13
February 23, 2022 March 14, 2022	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.578125 %	200,000.00	195,156.25	199,303.57	-4,147.32
February 24, 2022 March 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.73828125 %	150,000.00	146,607.42	149,477.68	-2,870.26

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 2, 2022 March 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @98.5 %	125,000.00	123,125.00	124,564.74	-1,439.74
February 24, 2022 March 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.71484375 %	150,000.00	146,572.27	149,519.78	-2,947.51
March 2, 2022 March 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @98.41015625 %	125,000.00	123,012.70	124,599.81	-1,587.11
February 24, 2022 March 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.7734375 %, TBA Pair off	150,000.00	146,660.16	149,576.51	-2,916.35
March 2, 2022 March 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @98.55078125 %	125,000.00	123,188.48	124,647.08	-1,458.60
February 28, 2022 March 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @98.484375 %	150,000.00	147,726.56	149,374.47	-1,647.91
March 1, 2022 March 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @99.375 %	125,000.00	124,218.75	124,667.19	-448.44
February 25, 2022 March 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.7265625 %	75,000.00	73,294.92	74,815.64	-1,520.72
March 2, 2022 March 14, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @98.73046875 %	25,000.00	24,682.62	24,938.55	-255.93
February 22, 2022 March 14, 2022	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.84375 %	50,000.00	48,921.88	49,838.02	916.14

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
February 22, 2022 March 14, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.84570312 %	150,000.00	146,768.55	149,514.06	2,745.51
February 23, 2022 March 14, 2022	Reversal of Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.578125 %	200,000.00	195,156.25	199,352.08	4,195.83
February 24, 2022 March 14, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.71484375 %	150,000.00	146,572.27	149,514.06	2,941.79
February 24, 2022 March 14, 2022	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.625 %	75,000.00	73,218.75	74,757.03	1,538.28
February 24, 2022 March 14, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.73828125 %	150,000.00	146,607.42	149,514.06	2,906.64
February 25, 2022 March 14, 2022	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.7265625 %	75,000.00	73,294.92	74,757.03	1,462.11
February 28, 2022 March 14, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @98.484375 %	150,000.00	147,726.56	149,514.06	1,787.50
February 24, 2022 March 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/52 @97.625 %	75,000.00	73,218.75	74,815.65	-1,596.90
Total Sales			**$3,649,390.64**	**$3,712,799.15**	**-$26,420.91**
Total UMBS TBA 30YR MPT 2.500% 3/15/52			**$8,408,788.19**	**$8,472,196.70**	**-$26,420.91**

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
UMBS TBA 30YR MPT 2.500% 4/15/52					
Purchases					
February 22, 2022 April 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.65234375 %	50,000.00	48,826.17	48,826.17	
February 22, 2022 April 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.65234375 %	150,000.00	146,478.52	146,478.52	
February 23, 2022 April 13, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.37890625 %	200,000.00	194,757.81	194,757.81	
February 24, 2022 April 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.51171875 %	150,000.00	146,267.58	146,267.58	
February 24, 2022 April 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.421875 %	75,000.00	73,066.41	73,066.41	
February 24, 2022 April 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.5703125 %	150,000.00	146,355.47	146,355.47	
February 24, 2022 April 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.53125 %	150,000.00	146,296.88	146,296.88	
February 25, 2022 April 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.51953125 %	75,000.00	73,139.65	73,139.65	
February 28, 2022 April 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @98.28125 %	150,000.00	147,421.88	147,421.88	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 1, 2022 April 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @99.171875 %	125,000.00	123,964.84	123,964.84	
March 1, 2022 April 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @99.203125 %	50,000.00	49,601.56	49,601.56	
March 2, 2022 April 13, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @98.53515625 %	25,000.00	24,633.79	24,633.79	
March 2, 2022 April 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @98.30859375 %	125,000.00	122,885.74	122,885.74	
March 2, 2022 April 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @98.359375 %	125,000.00	122,949.22	122,949.22	
March 2, 2022 April 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @98.21875 %	125,000.00	122,773.44	122,773.44	
March 22, 2022 April 13, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.48828125 %	25,000.00	23,872.07	23,872.07	
February 28, 2022 April 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @98.28125 %	150,000.00	147,421.88	147,421.88	
March 2, 2022 April 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @98.30859375 %	125,000.00	122,885.74	122,885.74	
February 22, 2022 April 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.65234375 %	50,000.00	48,826.17	48,826.17	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
February 24, 2022 April 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.421875 %	75,000.00	73,066.41	73,066.41	
March 1, 2022 April 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @99.203125 %	50,000.00	49,601.56	49,601.56	
March 22, 2022 April 13, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.48828125 %	25,000.00	23,872.07	23,872.07	
February 22, 2022 April 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.65234375 %	150,000.00	146,478.52	146,478.52	
February 23, 2022 April 13, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.37890625 %	200,000.00	194,757.81	194,757.81	
February 24, 2022 April 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.53125 %	150,000.00	146,296.88	146,296.88	
February 22, 2022 April 13, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.65234375 %	50,000.00	48,826.17	48,826.17	
February 22, 2022 April 13, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.65234375 %	150,000.00	146,478.52	146,478.52	
February 23, 2022 April 13, 2022	Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.37890625 %	200,000.00	194,757.81	194,757.81	
February 24, 2022 April 13, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.51171875 %	150,000.00	146,267.58	146,267.58	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
February 24, 2022 April 13, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.421875 %	75,000.00	73,066.41	73,066.41	
February 24, 2022 April 13, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.5703125 %	150,000.00	146,355.47	146,355.47	
February 24, 2022 April 13, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.53125 %	150,000.00	146,296.88	146,296.88	
February 25, 2022 April 13, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.51953125 %	75,000.00	73,139.65	73,139.65	
February 28, 2022 April 13, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @98.28125 %	150,000.00	147,421.88	147,421.88	
March 1, 2022 April 13, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @99.203125 %	50,000.00	49,601.56	49,601.56	
March 1, 2022 April 13, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @99.171875 %	125,000.00	123,964.84	123,964.84	
March 2, 2022 April 13, 2022	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @98.53515625 %	25,000.00	24,633.79	24,633.79	
March 2, 2022 April 13, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @98.359375 %	125,000.00	122,949.22	122,949.22	
March 2, 2022 April 13, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @98.30859375 %	125,000.00	122,885.74	122,885.74	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 2, 2022 April 13, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @98.21875 %	125,000.00	122,773.44	122,773.44	
March 22, 2022 April 13, 2022	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.48828125 %	25,000.00	23,872.07	23,872.07	
February 24, 2022 April 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.5703125 %	150,000.00	146,355.47	146,355.47	
March 2, 2022 April 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @98.359375 %	125,000.00	122,949.22	122,949.22	
February 24, 2022 April 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.51171875 %	150,000.00	146,267.58	146,267.58	
March 2, 2022 April 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @98.21875 %	125,000.00	122,773.44	122,773.44	
March 1, 2022 April 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @99.171875 %	125,000.00	123,964.84	123,964.84	
February 25, 2022 April 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @97.51953125 %	75,000.00	73,139.65	73,139.65	
March 2, 2022 April 13, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @98.53515625 %	25,000.00	24,633.79	24,633.79	
Total Purchases			**$5,139,873.09**	**$5,139,873.09**	**$0.00**

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales					
March 16, 2022 April 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @96.25390625 %	50,000.00	48,126.95	48,968.67	-841.72
March 17, 2022 April 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @96.43945312 %	150,000.00	144,659.18	146,906.00	-2,246.82
March 18, 2022 April 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @96.72070312 %	150,000.00	145,081.05	146,905.99	-1,824.94
March 22, 2022 April 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.45507812 %	125,000.00	119,318.85	122,366.99	-3,048.14
March 23, 2022 April 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.72070312 %	75,000.00	71,790.53	73,420.20	-1,629.67
March 23, 2022 April 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.73632812 %	150,000.00	143,604.49	146,840.39	-3,235.90
March 23, 2022 April 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.87695312 %	75,000.00	71,907.71	73,420.20	-1,512.49
March 23, 2022 April 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.82226562 %	50,000.00	47,911.13	48,946.80	-1,035.67
March 24, 2022 April 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.59375 %	125,000.00	119,492.19	122,367.00	-2,874.81
March 29, 2022 April 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.015625 %	100,000.00	95,015.63	97,893.60	-2,877.97

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 29, 2022 April 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95 %	150,000.00	142,500.00	146,840.40	-4,340.40
March 31, 2022 April 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.42382812 %	75,000.00	71,567.87	73,420.20	-1,852.33
March 31, 2022 April 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.34570312 %	150,000.00	143,018.55	146,840.39	-3,821.84
March 31, 2022 April 13, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.40820312 %	25,000.00	23,852.05	24,473.40	-621.35
March 31, 2022 April 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.39257812 %	125,000.00	119,240.72	122,367.00	-3,126.28
March 31, 2022 April 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.40820312 %	50,000.00	47,704.10	48,946.80	-1,242.70
March 22, 2022 April 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.45507813 %	125,000.00	119,318.85	122,867.10	-3,548.25
March 29, 2022 April 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95 %	150,000.00	142,500.00	147,440.52	-4,940.52
March 16, 2022 April 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @96.25390625 %	50,000.00	48,126.95	48,841.55	-714.60
March 23, 2022 April 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.87695313 %	75,000.00	71,907.71	73,262.33	-1,354.62

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 31, 2022 April 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.42382813 %	75,000.00	71,567.87	73,262.33	-1,694.46
March 17, 2022 April 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @96.43945313 %	150,000.00	144,659.18	146,259.96	-1,600.78
March 18, 2022 April 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @96.72070313 %	150,000.00	145,081.05	146,259.97	-1,178.92
March 23, 2022 April 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.73632813 %	150,000.00	143,604.49	146,259.96	-2,655.47
March 31, 2022 April 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.40820313 %	50,000.00	47,704.10	48,753.32	-1,049.22
March 16, 2022 April 13, 2022	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @96.25390625 %	50,000.00	48,126.95	48,968.67	841.72
March 17, 2022 April 13, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @96.43945312 %	150,000.00	144,659.18	146,906.00	2,246.82
March 18, 2022 April 13, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @96.72070312 %	150,000.00	145,081.05	146,905.99	1,824.94
March 22, 2022 April 13, 2022	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.45507812 %	125,000.00	119,318.85	122,366.99	3,048.14
March 23, 2022 April 13, 2022	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.72070312 %	75,000.00	71,790.53	73,420.20	1,629.67

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 23, 2022 April 13, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.73632812 %	150,000.00	143,604.49	146,840.39	3,235.90
March 23, 2022 April 13, 2022	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.87695312 %	75,000.00	71,907.71	73,420.20	1,512.49
March 23, 2022 April 13, 2022	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.82226562 %	50,000.00	47,911.13	48,946.80	1,035.67
March 24, 2022 April 13, 2022	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.59375 %	125,000.00	119,492.19	122,367.00	2,874.81
March 29, 2022 April 13, 2022	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.015625 %	100,000.00	95,015.63	97,893.60	2,877.97
March 29, 2022 April 13, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95 %	150,000.00	142,500.00	146,840.40	4,340.40
March 31, 2022 April 13, 2022	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.42382812 %	75,000.00	71,567.87	73,420.20	1,852.33
March 31, 2022 April 13, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.34570312 %	150,000.00	143,018.55	146,840.39	3,821.84
March 31, 2022 April 13, 2022	Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.40820312 %	25,000.00	23,852.05	24,473.40	621.35
March 31, 2022 April 13, 2022	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.39257812 %	125,000.00	119,240.72	122,367.00	3,126.28

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 31, 2022 April 13, 2022	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.40820312 %	50,000.00	47,704.10	48,946.80	1,242.70
March 23, 2022 April 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.59179688 %	125,000.00	119,489.75	122,411.23	-2,921.48
March 31, 2022 April 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.34570313 %	150,000.00	143,018.55	146,893.46	-3,874.91
March 23, 2022 April 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.72070313 %	75,000.00	71,790.53	73,374.83	-1,584.30
March 23, 2022 April 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.82226563 %	50,000.00	47,911.13	48,916.55	-1,005.42
March 31, 2022 April 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.39257813 %	125,000.00	119,240.72	122,291.37	-3,050.65
March 31, 2022 April 13, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.40820313 %	25,000.00	23,852.05	24,458.27	-606.22
March 24, 2022 April 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.59375 %	125,000.00	119,492.19	123,964.84	-4,472.65
March 29, 2022 April 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/52 @95.015625 %	100,000.00	95,015.63	97,773.44	-2,757.81
Total Sales			**$4,783,862.75**	**$4,895,139.09**	**-$39,010.28**
Total UMBS TBA 30YR MPT 2.500% 4/15/52			**$9,923,735.84**	**$10,035,012.18**	**-$39,010.28**

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
UMBS TBA 30YR MPT 2.500% 7/15/52					
Purchases					
May 5, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3398437 %	150,000.00	155,009.77	155,009.77	
May 6, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.359375 %	150,000.00	155,039.06	155,039.06	
May 10, 2021 July 14, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.6796875 %	100,000.00	103,679.69	103,679.69	
May 12, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.015625 %	150,000.00	154,523.44	154,523.44	
May 18, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.15625 %	150,000.00	154,734.38	154,734.38	
May 18, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.1640625 %	150,000.00	154,746.09	154,746.09	
May 18, 2021 July 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.1054687 %	75,000.00	77,329.10	77,329.10	
May 19, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.203125 %	150,000.00	154,804.69	154,804.69	
May 19, 2021 July 14, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.03125 %	50,000.00	51,515.63	51,515.63	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 20, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.203125 %	150,000.00	154,804.69	154,804.69	
May 24, 2021 July 14, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.359375 %	100,000.00	103,359.38	103,359.38	
May 26, 2021 July 14, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.5 %	100,000.00	103,500.00	103,500.00	
May 28, 2021 July 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.28125 %	75,000.00	77,460.94	77,460.94	
May 28, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3398437 %	150,000.00	155,009.77	155,009.77	
May 5, 2021 July 14, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3398437 %	150,000.00	155,009.77	155,009.77	
May 6, 2021 July 14, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.359375 %	150,000.00	155,039.06	155,039.06	
May 10, 2021 July 14, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.6796875 %	100,000.00	103,679.69	103,679.69	
May 12, 2021 July 14, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.015625 %	150,000.00	154,523.44	154,523.44	
May 18, 2021 July 14, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.15625 %	150,000.00	154,734.38	154,734.38	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 18, 2021 July 14, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.1640625 %	150,000.00	154,746.09	154,746.09	
May 18, 2021 July 14, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.1054687 %	75,000.00	77,329.10	77,329.10	
May 19, 2021 July 14, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.203125 %	150,000.00	154,804.69	154,804.69	
May 19, 2021 July 14, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.03125 %	50,000.00	51,515.63	51,515.63	
May 20, 2021 July 14, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.203125 %	150,000.00	154,804.69	154,804.69	
May 24, 2021 July 14, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.359375 %	100,000.00	103,359.38	103,359.38	
May 26, 2021 July 14, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.5 %	100,000.00	103,500.00	103,500.00	
May 28, 2021 July 14, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.28125 %	75,000.00	77,460.94	77,460.94	
May 28, 2021 July 14, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3398437 %	150,000.00	155,009.77	155,009.77	
May 5, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3398437 %	150,000.00	155,009.77	155,009.77	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 18, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.1640625 %	150,000.00	154,746.09	154,746.09	
May 24, 2021 July 14, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.40625 %	125,000.00	129,257.81	129,257.81	
May 28, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3398437 %	150,000.00	155,009.77	155,009.77	
May 24, 2021 July 14, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.359375 %	100,000.00	103,359.38	103,359.38	
May 28, 2021 July 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.28125 %	75,000.00	77,460.94	77,460.94	
May 6, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.359375 %	150,000.00	155,039.06	155,039.06	
May 12, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.015625 %	150,000.00	154,523.44	154,523.44	
May 18, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.15625 %	150,000.00	154,734.38	154,734.38	
May 19, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.203125 %	150,000.00	154,804.69	154,804.69	
May 20, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.203125 %	150,000.00	154,804.69	154,804.69	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 26, 2021 July 14, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.5 %	100,000.00	103,500.00	103,500.00	
May 10, 2021 July 14, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.6796875 %	100,000.00	103,679.69	103,679.69	
May 18, 2021 July 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.1054687 %	75,000.00	77,329.10	77,329.10	
May 19, 2021 July 14, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.03125 %	50,000.00	51,515.63	51,515.63	
Total Purchases			**$5,395,807.70**	**$5,395,807.70**	**$0.00**
Sales					
June 8, 2021 July 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3632812 %	150,000.00	155,044.92	154,898.52	146.40
June 8, 2021 July 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3867187 %	150,000.00	155,080.08	154,898.53	181.55
June 9, 2021 July 14, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.546875 %	100,000.00	103,546.88	103,265.68	281.20
June 10, 2021 July 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.5234375 %	150,000.00	155,285.16	154,898.53	386.63
June 10, 2021 July 14, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.5546875 %	125,000.00	129,443.36	129,082.11	361.25

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 11, 2021 July 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.5839843 %	150,000.00	155,375.98	154,898.53	477.45
June 14, 2021 July 14, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.4042968 %	175,000.00	180,957.52	180,714.95	242.57
June 14, 2021 July 14, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.4160156 %	100,000.00	103,416.02	103,265.68	150.34
June 14, 2021 July 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3222656 %	50,000.00	51,661.13	51,632.84	28.29
June 16, 2021 July 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3496093 %	50,000.00	51,674.80	51,632.84	41.96
June 16, 2021 July 14, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3222656 %	25,000.00	25,830.57	25,816.42	14.15
June 16, 2021 July 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3222656 %	50,000.00	51,661.13	51,632.84	28.29
June 16, 2021 July 14, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3535156 %	175,000.00	180,868.65	180,714.94	153.71
June 16, 2021 July 14, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3847656 %	125,000.00	129,230.96	129,082.11	148.85
June 21, 2021 July 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @102.9335937 %	50,000.00	51,466.80	51,632.84	-166.04

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 8, 2021 July 14, 2021	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3632812 %	150,000.00	155,044.92	154,898.52	-146.40
June 8, 2021 July 14, 2021	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3867187 %	150,000.00	155,080.08	154,898.53	-181.55
June 9, 2021 July 14, 2021	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.546875 %	100,000.00	103,546.88	103,265.68	-281.20
June 10, 2021 July 14, 2021	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.5546875 %	125,000.00	129,443.36	129,082.11	-361.25
June 10, 2021 July 14, 2021	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.5234375 %	150,000.00	155,285.16	154,898.53	-386.63
June 11, 2021 July 14, 2021	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.5839843 %	150,000.00	155,375.98	154,898.53	-477.45
June 14, 2021 July 14, 2021	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.4042968 %	175,000.00	180,957.52	180,714.95	-242.57
June 14, 2021 July 14, 2021	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.4160156 %	100,000.00	103,416.02	103,265.68	-150.34
June 14, 2021 July 14, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3222656 %	50,000.00	51,661.13	51,632.84	-28.29
June 16, 2021 July 14, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3496093 %	50,000.00	51,674.80	51,632.84	-41.96

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 16, 2021 July 14, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3222656 %	50,000.00	51,661.13	51,632.84	-28.29
June 16, 2021 July 14, 2021	Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3222656 %	25,000.00	25,830.57	25,816.42	-14.15
June 16, 2021 July 14, 2021	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3535156 %	175,000.00	180,868.65	180,714.94	-153.71
June 16, 2021 July 14, 2021	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3847656 %	125,000.00	129,230.96	129,082.11	-148.85
June 21, 2021 July 14, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @102.9335937 %	50,000.00	51,466.80	51,632.84	166.04
June 8, 2021 July 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3867187 %	150,000.00	155,080.08	154,962.63	117.45
June 10, 2021 July 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.484375 %	150,000.00	155,226.56	154,962.64	263.92
June 14, 2021 July 14, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.4160156 %	100,000.00	103,416.02	103,308.42	107.60
June 16, 2021 July 14, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3847656 %	125,000.00	129,230.96	129,135.54	95.42
June 21, 2021 July 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @102.9335937 %	50,000.00	51,466.80	51,654.21	-187.41

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 10, 2021 July 14, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.5546875 %	125,000.00	129,443.36	129,157.37	285.99
June 16, 2021 July 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3222656 %	50,000.00	51,661.13	51,662.95	-1.82
June 8, 2021 July 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3632812 %	150,000.00	155,044.92	154,836.39	208.53
June 10, 2021 July 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.5234375 %	150,000.00	155,285.16	154,836.40	448.76
June 11, 2021 July 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.5839843 %	150,000.00	155,375.98	154,836.40	539.58
June 14, 2021 July 14, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.4042968 %	175,000.00	180,957.52	180,642.47	315.05
June 16, 2021 July 14, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3535156 %	175,000.00	180,868.65	180,642.47	226.18
June 21, 2021 July 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @102.9335937 %	50,000.00	51,466.80	51,612.13	-145.33
June 9, 2021 July 14, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.546875 %	100,000.00	103,546.88	103,433.59	113.29
June 14, 2021 July 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3222656 %	50,000.00	51,661.13	51,716.80	-55.67

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 16, 2021 July 14, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3222656 %	25,000.00	25,830.57	25,858.40	-27.83
June 16, 2021 July 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/51 @103.3496093 %	50,000.00	51,674.80	51,515.63	159.17
Total Sales			**$5,248,325.24**	**$5,240,909.16**	**$2,462.88**
Total UMBS TBA 30YR MPT 2.500% 7/15/52			**$10,644,132.94**	**$10,636,716.86**	**$2,462.88**
UMBS TBA 30YR MPT 2.500% 9/15/52					
Purchases					
July 8, 2021 September 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.515625 %	150,000.00	155,273.44	155,273.44	
July 8, 2021 September 14, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.5195312 %	125,000.00	129,399.41	129,399.41	
July 12, 2021 September 14, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.2578125 %	125,000.00	129,072.27	129,072.27	
July 13, 2021 September 14, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.3242187 %	125,000.00	129,155.27	129,155.27	
July 13, 2021 September 14, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.3125 %	175,000.00	180,796.88	180,796.88	
July 13, 2021 September 14, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.3125 %	50,000.00	51,656.25	51,656.25	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
July 16, 2021 September 14, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.421875 %	175,000.00	180,988.28	180,988.28	
July 16, 2021 September 14, 2021	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.40625 %	25,000.00	25,851.56	25,851.56	
July 19, 2021 September 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.65625 %	150,000.00	155,484.38	155,484.38	
July 19, 2021 September 14, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.7148437 %	50,000.00	51,857.42	51,857.42	
July 20, 2021 September 14, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.734375 %	125,000.00	129,667.97	129,667.97	
July 21, 2021 September 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.5429687 %	75,000.00	77,657.23	77,657.23	
July 22, 2021 September 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.65625 %	150,000.00	155,484.38	155,484.38	
July 12, 2021 September 14, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.2578125 %	125,000.00	129,072.27	129,072.27	
July 13, 2021 September 14, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.3125 %	50,000.00	51,656.25	51,656.25	
July 13, 2021 September 14, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.3242187 %	125,000.00	129,155.27	129,155.27	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
July 13, 2021 September 14, 2021	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.3125 %	175,000.00	180,796.88	180,796.88	
July 16, 2021 September 14, 2021	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.421875 %	175,000.00	180,988.28	180,988.28	
July 16, 2021 September 14, 2021	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.40625 %	25,000.00	25,851.56	25,851.56	
July 19, 2021 September 14, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.65625 %	150,000.00	155,484.38	155,484.38	
July 19, 2021 September 14, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.7148437 %	50,000.00	51,857.42	51,857.42	
July 20, 2021 September 14, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.734375 %	125,000.00	129,667.97	129,667.97	
July 21, 2021 September 14, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.5429687 %	75,000.00	77,657.23	77,657.23	
July 22, 2021 September 14, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.65625 %	150,000.00	155,484.38	155,484.38	
July 8, 2021 September 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.515625 %	150,000.00	155,273.44	155,273.44	
July 13, 2021 September 14, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.3125 %	175,000.00	180,796.88	180,796.88	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
July 16, 2021 September 14, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.421875 %	175,000.00	180,988.28	180,988.28	
July 19, 2021 September 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.65625 %	150,000.00	155,484.38	155,484.38	
July 22, 2021 September 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.65625 %	150,000.00	155,484.38	155,484.38	
July 8, 2021 September 14, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.5195312 %	125,000.00	129,399.41	129,399.41	
July 13, 2021 September 14, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.3242187 %	125,000.00	129,155.27	129,155.27	
July 12, 2021 September 14, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.2578125 %	125,000.00	129,072.27	129,072.27	
July 19, 2021 September 14, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.7148437 %	50,000.00	51,857.42	51,857.42	
July 21, 2021 September 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.5429687 %	75,000.00	77,657.23	77,657.23	
July 13, 2021 September 14, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.3125 %	50,000.00	51,656.25	51,656.25	
July 16, 2021 September 14, 2021	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.40625 %	25,000.00	25,851.56	25,851.56	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
July 20, 2021 September 14, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.734375 %	125,000.00	129,667.97	129,667.97	
July 8, 2021 September 14, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.5195312 %	125,000.00	129,399.41	129,399.41	
July 8, 2021 September 14, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.515625 %	150,000.00	155,273.44	155,273.44	
Total Purchases			**$4,657,034.22**	**$4,657,034.22**	**$0.00**
Sales					
August 9, 2021 September 14, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.609375 %	125,000.00	129,511.72	129,362.06	149.66
August 9, 2021 September 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.5625 %	150,000.00	155,343.75	155,234.47	109.28
August 9, 2021 September 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.5488281 %	50,000.00	51,774.41	51,744.82	29.59
August 10, 2021 September 14, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.453125 %	125,000.00	129,316.41	129,362.06	-45.65
August 18, 2021 September 14, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.6523437 %	75,000.00	77,739.26	77,617.24	122.02
August 18, 2021 September 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.625 %	150,000.00	155,437.50	155,234.46	203.04

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
August 19, 2021 September 14, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.8203125 %	100,000.00	103,820.31	103,489.65	330.66
August 19, 2021 September 14, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.8261718 %	175,000.00	181,695.80	181,106.88	588.92
August 19, 2021 September 14, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.8242187 %	75,000.00	77,868.16	77,617.24	250.92
August 20, 2021 September 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.7109375 %	50,000.00	51,855.47	51,744.83	110.64
August 20, 2021 September 14, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.7421875 %	75,000.00	77,806.64	77,617.24	189.40
August 20, 2021 September 14, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.75 %	75,000.00	77,812.50	77,617.24	195.26
August 20, 2021 September 14, 2021	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.7421875 %	200,000.00	207,484.38	206,979.31	505.07
August 20, 2021 September 14, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.7265625 %	75,000.00	77,794.92	77,617.24	177.68
August 9, 2021 September 14, 2021	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.5625 %	150,000.00	155,343.75	155,234.47	-109.28
August 9, 2021 September 14, 2021	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.609375 %	125,000.00	129,511.72	129,362.06	-149.66

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
August 9, 2021 September 14, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.5488281 %	50,000.00	51,774.41	51,744.82	-29.59
August 10, 2021 September 14, 2021	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.453125 %	125,000.00	129,316.41	129,362.06	45.65
August 18, 2021 September 14, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.6523437 %	75,000.00	77,739.26	77,617.24	-122.02
August 18, 2021 September 14, 2021	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.625 %	150,000.00	155,437.50	155,234.46	-203.04
August 19, 2021 September 14, 2021	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.8203125 %	100,000.00	103,820.31	103,489.65	-330.66
August 19, 2021 September 14, 2021	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.8261718 %	175,000.00	181,695.80	181,106.88	-588.92
August 19, 2021 September 14, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.8242187 %	75,000.00	77,868.16	77,617.24	-250.92
August 20, 2021 September 14, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.7421875 %	75,000.00	77,806.64	77,617.24	-189.40
August 20, 2021 September 14, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.7265625 %	75,000.00	77,794.92	77,617.24	-177.68
August 20, 2021 September 14, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.7109375 %	50,000.00	51,855.47	51,744.83	-110.64

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
August 20, 2021 September 14, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.75 %	75,000.00	77,812.50	77,617.24	-195.26
August 20, 2021 September 14, 2021	Reversal of Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.7421875 %	200,000.00	207,484.38	206,979.31	-505.07
August 9, 2021 September 14, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.609375 %	125,000.00	129,511.72	129,362.06	149.66
August 9, 2021 September 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.5625 %	150,000.00	155,343.75	155,234.47	109.28
August 18, 2021 September 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.625 %	150,000.00	155,437.50	155,234.48	203.02
August 19, 2021 September 14, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.8261718 %	175,000.00	181,695.80	181,106.88	588.92
August 20, 2021 September 14, 2021	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.7421875 %	200,000.00	207,484.38	206,979.30	505.08
August 9, 2021 September 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.5488281 %	50,000.00	51,774.41	51,744.82	29.59
August 18, 2021 September 14, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.6523437 %	75,000.00	77,739.26	77,617.24	122.02
August 20, 2021 September 14, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.7109375 %	50,000.00	51,855.47	51,744.82	110.65

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
August 20, 2021 September 14, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.7421875 %	75,000.00	77,806.64	77,617.24	189.40
August 19, 2021 September 14, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.8203125 %	100,000.00	103,820.31	103,489.66	330.65
August 20, 2021 September 14, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.75 %	75,000.00	77,812.50	77,617.24	195.26
August 20, 2021 September 14, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.7265625 %	75,000.00	77,794.92	77,617.23	177.69
August 19, 2021 September 14, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.8242187 %	75,000.00	77,868.16	77,617.24	250.92
August 10, 2021 September 14, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/51 @103.453125 %	125,000.00	129,316.41	129,362.06	-45.65
Total Sales			**$4,665,783.69**	**$4,657,034.22**	**$2,916.49**
Total UMBS TBA 30YR MPT 2.500% 9/15/52			**$9,322,817.91**	**$9,314,068.44**	**$2,916.49**
UMBS TBA 30YR MPT 2.500%15 Dec 2052					
Purchases					
October 6, 2021 December 13, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.5585937 %	75,000.00	76,918.95	76,918.95	
October 6, 2021 December 13, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.546875 %	50,000.00	51,273.44	51,273.44	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
October 6, 2021 December 13, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.609375 %	50,000.00	51,304.69	51,304.69	
October 12, 2021 December 13, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.1875 %	50,000.00	51,093.75	51,093.75	
October 14, 2021 December 13, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.6210937 %	75,000.00	76,965.82	76,965.82	
October 14, 2021 December 13, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.609375 %	175,000.00	179,566.41	179,566.41	
October 14, 2021 December 13, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.59375 %	50,000.00	51,296.88	51,296.88	
October 15, 2021 December 13, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.5 %	175,000.00	179,375.00	179,375.00	
October 20, 2021 December 13, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.1953125 %	125,000.00	127,744.14	127,744.14	
October 20, 2021 December 13, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.203125 %	50,000.00	51,101.56	51,101.56	
October 20, 2021 December 13, 2021	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.1796875 %	25,000.00	25,544.92	25,544.92	
October 21, 2021 December 13, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.0195312 %	100,000.00	102,019.53	102,019.53	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
October 21, 2021 December 13, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.0195312 %	75,000.00	76,514.65	76,514.65	
October 21, 2021 December 13, 2021	Purchase 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.0195312 %	275,000.00	280,553.71	280,553.71	
October 14, 2021 December 13, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.609375 %	175,000.00	179,566.41	179,566.41	
October 15, 2021 December 13, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.5 %	175,000.00	179,375.00	179,375.00	
October 21, 2021 December 13, 2021	Purchase 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.0195312 %	275,000.00	280,553.71	280,553.71	
October 6, 2021 December 13, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.5585937 %	75,000.00	76,918.95	76,918.95	
October 6, 2021 December 13, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.609375 %	50,000.00	51,304.69	51,304.69	
October 6, 2021 December 13, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.546875 %	50,000.00	51,273.44	51,273.44	
October 12, 2021 December 13, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.1875 %	50,000.00	51,093.75	51,093.75	
October 14, 2021 December 13, 2021	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.609375 %	175,000.00	179,566.41	179,566.41	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
October 14, 2021 December 13, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.6210937 %	75,000.00	76,965.82	76,965.82	
October 14, 2021 December 13, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.59375 %	50,000.00	51,296.88	51,296.88	
October 15, 2021 December 13, 2021	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.5 %	175,000.00	179,375.00	179,375.00	
October 20, 2021 December 13, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.1953125 %	125,000.00	127,744.14	127,744.14	
October 20, 2021 December 13, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.203125 %	50,000.00	51,101.56	51,101.56	
October 20, 2021 December 13, 2021	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.1796875 %	25,000.00	25,544.92	25,544.92	
October 21, 2021 December 13, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.0195312 %	100,000.00	102,019.53	102,019.53	
October 21, 2021 December 13, 2021	Reversal of Purchase 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.0195312 %	275,000.00	280,553.71	280,553.71	
October 21, 2021 December 13, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.0195312 %	75,000.00	76,514.65	76,514.65	
October 6, 2021 December 13, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.546875 %	50,000.00	51,273.44	51,273.44	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
October 6, 2021 December 13, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.609375 %	50,000.00	51,304.69	51,304.69	
October 6, 2021 December 13, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.5585937 %	75,000.00	76,918.95	76,918.95	
October 12, 2021 December 13, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.1875 %	50,000.00	51,093.75	51,093.75	
October 14, 2021 December 13, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.625 %	75,000.00	76,968.75	76,968.75	
October 14, 2021 December 13, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.6210937 %	75,000.00	76,965.82	76,965.82	
October 14, 2021 December 13, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.59375 %	50,000.00	51,296.88	51,296.88	
October 20, 2021 December 13, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.1953125 %	125,000.00	127,744.14	127,744.14	
October 20, 2021 December 13, 2021	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.1796875 %	25,000.00	25,544.92	25,544.92	
October 20, 2021 December 13, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.203125 %	50,000.00	51,101.56	51,101.56	
October 21, 2021 December 13, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.0195312 %	100,000.00	102,019.53	102,019.53	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
October 21, 2021 December 13, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.0195312 %	75,000.00	76,514.65	76,514.65	
October 21, 2021 December 13, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.0234375 %	100,000.00	102,023.44	102,023.44	
Total Purchases			**$4,322,812.54**	**$4,322,812.54**	**$0.00**
Sales					
October 27, 2021 December 13, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.359375 %	175,000.00	179,128.91	179,053.97	74.94
October 28, 2021 December 13, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.4257812 %	100,000.00	102,425.78	102,316.55	109.23
October 28, 2021 December 13, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.3925781 %	75,000.00	76,794.43	76,737.42	57.01
October 29, 2021 December 13, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.4375 %	75,000.00	76,828.13	76,737.41	90.72
November 1, 2021 December 13, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.4238281 %	175,000.00	179,241.70	179,053.97	187.73
November 2, 2021 December 13, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.59375 %	75,000.00	76,945.31	76,737.41	207.90
November 2, 2021 December 13, 2021	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.609375 %	200,000.00	205,218.75	204,633.11	585.64

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
November 2, 2021 December 13, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.578125 %	100,000.00	102,578.13	102,316.55	261.58
November 2, 2021 December 13, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.5859375 %	100,000.00	102,585.94	102,316.55	269.39
November 2, 2021 December 13, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.578125 %	75,000.00	76,933.59	76,737.41	196.18
November 3, 2021 December 13, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.5566406 %	75,000.00	76,917.48	76,737.41	180.07
November 3, 2021 December 13, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.5644531 %	125,000.00	128,205.57	127,895.69	309.88
October 27, 2021 December 13, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.359375 %	175,000.00	179,128.91	179,058.63	70.28
October 29, 2021 December 13, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.4375 %	75,000.00	76,828.13	76,739.42	88.71
November 2, 2021 December 13, 2021	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.609375 %	200,000.00	205,218.75	204,638.44	580.31
November 1, 2021 December 13, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.4238281 %	175,000.00	179,241.70	179,058.63	183.07
October 27, 2021 December 13, 2021	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.359375 %	175,000.00	179,128.91	179,053.97	-74.94

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
October 28, 2021 December 13, 2021	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.4257812 %	100,000.00	102,425.78	102,316.55	-109.23
October 28, 2021 December 13, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.3925781 %	75,000.00	76,794.43	76,737.42	-57.01
October 29, 2021 December 13, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.4375 %	75,000.00	76,828.13	76,737.41	-90.72
November 1, 2021 December 13, 2021	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.4238281 %	175,000.00	179,241.70	179,053.97	-187.73
November 2, 2021 December 13, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.59375 %	75,000.00	76,945.31	76,737.41	-207.90
November 2, 2021 December 13, 2021	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.5859375 %	100,000.00	102,585.94	102,316.55	-269.39
November 2, 2021 December 13, 2021	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.578125 %	100,000.00	102,578.13	102,316.55	-261.58
November 2, 2021 December 13, 2021	Reversal of Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.609375 %	200,000.00	205,218.75	204,633.11	-585.64
November 2, 2021 December 13, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.578125 %	75,000.00	76,933.59	76,737.41	-196.18
November 3, 2021 December 13, 2021	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.5644531 %	125,000.00	128,205.57	127,895.69	-309.88

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
November 3, 2021 December 13, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.5566406 %	75,000.00	76,917.48	76,737.41	-180.07
October 28, 2021 December 13, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.3925781 %	75,000.00	76,794.43	76,730.88	63.55
October 28, 2021 December 13, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.4570312 %	75,000.00	76,842.77	76,730.88	111.89
October 28, 2021 December 13, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.4257812 %	100,000.00	102,425.78	102,307.84	117.94
November 2, 2021 December 13, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.578125 %	75,000.00	76,933.59	76,730.88	202.71
November 2, 2021 December 13, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.59375 %	75,000.00	76,945.31	76,730.88	214.43
November 2, 2021 December 13, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.578125 %	100,000.00	102,578.13	102,307.83	270.30
November 2, 2021 December 13, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.5859375 %	100,000.00	102,585.94	102,307.84	278.10
November 3, 2021 December 13, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.5566406 %	75,000.00	76,917.48	76,730.88	186.60
November 3, 2021 December 13, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.5488281 %	50,000.00	51,274.41	51,153.91	120.50

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
November 3, 2021 December 13, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.421875 %	50,000.00	51,210.94	51,153.91	57.03
November 3, 2021 December 13, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2051 @102.5644531 %	125,000.00	128,205.57	127,884.79	320.78
Total Sales			**$4,330,739.28**	**$4,322,812.54**	**$2,866.20**
Total UMBS TBA 30YR MPT 2.500%15 Dec 2052			**$8,653,551.82**	**$8,645,625.08**	**$2,866.20**
UMBS TBA 30YR MPT 2.500%15 Nov 52					
Purchases					
September 7, 2021 November 10, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.3984375 %	50,000.00	51,699.22	51,699.22	
September 7, 2021 November 10, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.390625 %	75,000.00	77,542.97	77,542.97	
September 9, 2021 November 10, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.59375 %	50,000.00	51,796.88	51,796.88	
September 10, 2021 November 10, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.546875 %	175,000.00	181,207.03	181,207.03	
September 10, 2021 November 10, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.546875 %	125,000.00	129,433.59	129,433.59	
September 13, 2021 November 10, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.6015625 %	50,000.00	51,800.78	51,800.78	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
September 14, 2021 November 10, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.71875 %	50,000.00	51,859.38	51,859.38	
September 15, 2021 November 10, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.6328125 %	50,000.00	51,816.41	51,816.41	
September 17, 2021 November 10, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.3203125 %	100,000.00	103,320.31	103,320.31	
September 20, 2021 November 10, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.4765625 %	125,000.00	129,345.70	129,345.70	
September 20, 2021 November 10, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.453125 %	175,000.00	181,042.97	181,042.97	
September 20, 2021 November 10, 2021	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.484375 %	25,000.00	25,871.09	25,871.09	
September 21, 2021 November 10, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.5117187 %	125,000.00	129,389.65	129,389.65	
September 27, 2021 November 10, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.9375 %	150,000.00	154,406.25	154,406.25	
September 27, 2021 November 10, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.953125 %	50,000.00	51,476.56	51,476.56	
October 5, 2021 November 10, 2021	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.9375 %	25,000.00	25,734.38	25,734.38	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
September 7, 2021 November 10, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.3984375 %	50,000.00	51,699.22	51,699.22	
September 7, 2021 November 10, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.3984375 %	50,000.00	51,699.22	51,699.22	
September 7, 2021 November 10, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.390625 %	75,000.00	77,542.97	77,542.97	
September 9, 2021 November 10, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.59375 %	50,000.00	51,796.88	51,796.88	
September 10, 2021 November 10, 2021	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.546875 %	175,000.00	181,207.03	181,207.03	
September 10, 2021 November 10, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.546875 %	125,000.00	129,433.59	129,433.59	
September 13, 2021 November 10, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.6015625 %	50,000.00	51,800.78	51,800.78	
September 14, 2021 November 10, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.71875 %	50,000.00	51,859.38	51,859.38	
September 15, 2021 November 10, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.6328125 %	50,000.00	51,816.41	51,816.41	
September 17, 2021 November 10, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.3203125 %	100,000.00	103,320.31	103,320.31	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
September 20, 2021 November 10, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.4765625 %	125,000.00	129,345.70	129,345.70	
September 20, 2021 November 10, 2021	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.453125 %	175,000.00	181,042.97	181,042.97	
September 20, 2021 November 10, 2021	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.484375 %	25,000.00	25,871.09	25,871.09	
September 21, 2021 November 10, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.5117187 %	125,000.00	129,389.65	129,389.65	
September 27, 2021 November 10, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.9375 %	150,000.00	154,406.25	154,406.25	
September 27, 2021 November 10, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.953125 %	50,000.00	51,476.56	51,476.56	
October 5, 2021 November 10, 2021	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.9375 %	25,000.00	25,734.38	25,734.38	
September 20, 2021 November 10, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.4765625 %	125,000.00	129,345.70	129,345.70	
September 9, 2021 November 10, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.59375 %	50,000.00	51,796.88	51,796.88	
September 14, 2021 November 10, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.71875 %	50,000.00	51,859.38	51,859.38	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
September 20, 2021 November 10, 2021	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.484375 %	25,000.00	25,871.09	25,871.09	
September 27, 2021 November 10, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.953125 %	50,000.00	51,476.56	51,476.56	
October 5, 2021 November 10, 2021	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.9375 %	25,000.00	25,734.38	25,734.38	
September 10, 2021 November 10, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.546875 %	175,000.00	181,207.03	181,207.03	
September 20, 2021 November 10, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.453125 %	175,000.00	181,042.97	181,042.97	
September 22, 2021 November 10, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.515625 %	125,000.00	129,394.53	129,394.53	
September 27, 2021 November 10, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.9375 %	150,000.00	154,406.25	154,406.25	
September 7, 2021 November 10, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.390625 %	75,000.00	77,542.97	77,542.97	
September 10, 2021 November 10, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.546875 %	125,000.00	129,433.59	129,433.59	
September 13, 2021 November 10, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.6015625 %	50,000.00	51,800.78	51,800.78	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
September 15, 2021 November 10, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.6328125 %	50,000.00	51,816.41	51,816.41	
September 21, 2021 November 10, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.5117187 %	125,000.00	129,389.65	129,389.65	
September 17, 2021 November 10, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @103.3203125 %	100,000.00	103,320.31	103,320.31	
Total Purchases			**$4,472,624.04**	**$4,472,624.04**	**$0.00**
Sales					
October 6, 2021 November 10, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.7871093 %	50,000.00	51,393.55	51,705.11	-311.56
October 6, 2021 November 10, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.8496093 %	50,000.00	51,424.80	51,705.11	-280.31
October 12, 2021 November 10, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.4277343 %	50,000.00	51,213.87	51,705.12	-491.25
October 14, 2021 November 10, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.8496093 %	175,000.00	179,986.82	180,967.90	-981.08
October 14, 2021 November 10, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.8652343 %	75,000.00	77,148.93	77,557.67	-408.74
October 14, 2021 November 10, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.8359375 %	50,000.00	51,417.97	51,705.11	-287.14

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
October 15, 2021 November 10, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.7421875 %	175,000.00	179,798.83	180,967.89	-1,169.06
October 20, 2021 November 10, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.4394531 %	125,000.00	128,049.32	129,262.79	-1,213.47
October 20, 2021 November 10, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.4472656 %	50,000.00	51,223.63	51,705.12	-481.49
October 20, 2021 November 10, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.4238281 %	25,000.00	25,605.96	25,852.56	-246.60
October 21, 2021 November 10, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.265625 %	75,000.00	76,699.22	77,557.67	-858.45
October 21, 2021 November 10, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.265625 %	25,000.00	25,566.41	25,852.56	-286.15
October 21, 2021 November 10, 2021	Sale 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.265625 %	275,000.00	281,230.47	284,378.12	-3,147.65
October 6, 2021 November 10, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.7871093 %	50,000.00	51,393.55	51,705.11	311.56
October 6, 2021 November 10, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.8496093 %	50,000.00	51,424.80	51,705.11	280.31
October 12, 2021 November 10, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.4277343 %	50,000.00	51,213.87	51,705.12	491.25

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
October 14, 2021 November 10, 2021	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.8496093 %	175,000.00	179,986.82	180,967.90	981.08
October 14, 2021 November 10, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.8652343 %	75,000.00	77,148.93	77,557.67	408.74
October 14, 2021 November 10, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.8359375 %	50,000.00	51,417.97	51,705.11	287.14
October 15, 2021 November 10, 2021	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.7421875 %	175,000.00	179,798.83	180,967.89	1,169.06
October 20, 2021 November 10, 2021	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.4394531 %	125,000.00	128,049.32	129,262.79	1,213.47
October 20, 2021 November 10, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.4472656 %	50,000.00	51,223.63	51,705.12	481.49
October 20, 2021 November 10, 2021	Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.4238281 %	25,000.00	25,605.96	25,852.56	246.60
October 21, 2021 November 10, 2021	Reversal of Sale 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.265625 %	275,000.00	281,230.47	284,378.12	3,147.65
October 21, 2021 November 10, 2021	Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.265625 %	25,000.00	25,566.41	25,852.56	286.15
October 21, 2021 November 10, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.265625 %	75,000.00	76,699.22	77,557.67	858.45

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
October 6, 2021 November 10, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.8496093 %	50,000.00	51,424.80	51,727.12	-302.32
October 12, 2021 November 10, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.4277343 %	50,000.00	51,213.87	51,727.12	-513.25
October 20, 2021 November 10, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.4472656 %	50,000.00	51,223.63	51,727.12	-503.49
October 21, 2021 November 10, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.265625 %	25,000.00	25,566.41	25,863.56	-297.15
October 6, 2021 November 10, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.7871093 %	50,000.00	51,393.55	51,684.57	-291.02
October 4, 2021 November 10, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.8652343 %	75,000.00	77,148.93	77,526.86	-377.93
October 14, 2021 November 10, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.8359375 %	50,000.00	51,417.97	51,684.57	-266.60
October 20, 2021 November 10, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.4238281 %	25,000.00	25,605.96	25,842.29	-236.33
October 14, 2021 November 10, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.8496093 %	175,000.00	179,986.82	180,894.21	-907.39
October 15, 2021 November 10, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.7421875 %	175,000.00	179,798.83	180,894.22	-1,095.39

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
October 21, 2021 November 10, 2021	Sale 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.265625 %	275,000.00	281,230.47	284,262.35	-3,031.88
October 21, 2021 November 10, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.265625 %	75,000.00	76,699.22	77,542.97	-843.75
October 20, 2021 November 10, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.4394531 %	125,000.00	128,049.32	129,433.59	-1,384.27
October 6, 2021 November 10, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.7988281 %	75,000.00	77,099.12	77,613.96	-514.84
October 14, 2021 November 10, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.8613281 %	75,000.00	77,146.00	77,613.96	-467.96
October 21, 2021 November 10, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.265625 %	75,000.00	76,699.22	77,613.96	-914.74
October 21, 2021 November 10, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 51 @102.2695312 %	100,000.00	102,269.53	103,485.27	-1,215.74
Total Sales			**$4,025,493.21**	**$4,058,983.16**	**-$13,164.05**
Total UMBS TBA 30YR MPT 2.500%15 Nov 52			**$8,498,117.25**	**$8,531,607.20**	**-$13,164.05**
UMBS TBA 30Yr MPT 2.000% 5/15/50					
Purchases					
March 15, 2022 May 12, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.703125 %	125,000.00	117,128.91	117,128.91	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 17, 2022 May 12, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.5703125 %	50,000.00	46,785.16	46,785.16	
March 17, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.69140625 %	75,000.00	70,268.55	70,268.55	
March 17, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.71875 %	75,000.00	70,289.06	70,289.06	
March 17, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.70703125 %	75,000.00	70,280.27	70,280.27	
March 17, 2022 May 12, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.64453125 %	175,000.00	163,877.93	163,877.93	
March 18, 2022 May 12, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.97265625 %	150,000.00	140,958.98	140,958.98	
March 21, 2022 May 12, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.25 %	150,000.00	139,875.00	139,875.00	
March 21, 2022 May 12, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.25 %	100,000.00	93,250.00	93,250.00	
March 23, 2022 May 12, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.8671875 %	100,000.00	92,867.19	92,867.19	
March 24, 2022 May 12, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.5859375 %	100,000.00	92,585.94	92,585.94	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 24, 2022 May 12, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.40625 %	50,000.00	46,203.13	46,203.13	
March 28, 2022 May 12, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @91.51171875 %	25,000.00	22,877.93	22,877.93	
March 29, 2022 May 12, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.109375 %	100,000.00	92,109.38	92,109.38	
March 29, 2022 May 12, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.1640625 %	100,000.00	92,164.06	92,164.06	
April 1, 2022 May 12, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.07421875 %	125,000.00	115,092.77	115,092.77	
April 1, 2022 May 12, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @91.90234375 %	125,000.00	114,877.93	114,877.93	
April 28, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.59375 %	75,000.00	66,445.31	66,445.31	
April 28, 2022 May 12, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.59375 %	75,000.00	66,445.31	66,445.31	
March 15, 2022 May 12, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.703125 %	125,000.00	117,128.91	117,128.91	
March 17, 2022 May 12, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.5703125 %	50,000.00	46,785.16	46,785.16	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 17, 2022 May 12, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.71875 %	75,000.00	70,289.06	70,289.06	
March 17, 2022 May 12, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.70703125 %	75,000.00	70,280.27	70,280.27	
March 17, 2022 May 12, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.69140625 %	75,000.00	70,268.55	70,268.55	
March 17, 2022 May 12, 2022	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.64453125 %	175,000.00	163,877.93	163,877.93	
March 18, 2022 May 12, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.97265625 %	150,000.00	140,958.98	140,958.98	
March 21, 2022 May 12, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.25 %	100,000.00	93,250.00	93,250.00	
March 21, 2022 May 12, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.25 %	150,000.00	139,875.00	139,875.00	
March 23, 2022 May 12, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.8671875 %	100,000.00	92,867.19	92,867.19	
March 24, 2022 May 12, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.5859375 %	100,000.00	92,585.94	92,585.94	
March 24, 2022 May 12, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.40625 %	50,000.00	46,203.13	46,203.13	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 28, 2022 May 12, 2022	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @91.51171875 %	25,000.00	22,877.93	22,877.93	
March 29, 2022 May 12, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.109375 %	100,000.00	92,109.38	92,109.38	
March 29, 2022 May 12, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.1640625 %	100,000.00	92,164.06	92,164.06	
April 1, 2022 May 12, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.07421875 %	125,000.00	115,092.77	115,092.77	
April 1, 2022 May 12, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @91.90234375 %	125,000.00	114,877.93	114,877.93	
March 17, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.69140625 %	75,000.00	70,268.55	70,268.55	
March 28, 2022 May 12, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @91.51171875 %	25,000.00	22,877.93	22,877.93	
March 17, 2022 May 12, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.5703125 %	50,000.00	46,785.16	46,785.16	
March 29, 2022 May 12, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.109375 %	100,000.00	92,109.38	92,109.38	
March 17, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.71875 %	75,000.00	70,289.06	70,289.06	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 23, 2022 May 12, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.8671875 %	100,000.00	92,867.19	92,867.19	
April 1, 2022 May 12, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.07421875 %	125,000.00	115,092.77	115,092.77	
March 17, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.70703125 %	75,000.00	70,280.27	70,280.27	
March 17, 2022 May 12, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.64453125 %	175,000.00	163,877.93	163,877.93	
March 21, 2022 May 12, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.25 %	150,000.00	139,875.00	139,875.00	
March 29, 2022 May 12, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.1640625 %	100,000.00	92,164.06	92,164.06	
April 1, 2022 May 12, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @91.90234375 %	125,000.00	114,877.93	114,877.93	
March 15, 2022 May 12, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.703125 %	125,000.00	117,128.91	117,128.91	
March 24, 2022 May 12, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.5859375 %	100,000.00	92,585.94	92,585.94	
March 24, 2022 May 12, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.40625 %	50,000.00	46,203.13	46,203.13	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
April 28, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.59375 %	75,000.00	66,445.31	66,445.31	
March 18, 2022 May 12, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.97265625 %	150,000.00	140,958.98	140,958.98	
March 21, 2022 May 12, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @93.25 %	100,000.00	93,250.00	93,250.00	
Total Purchases			**$4,943,812.50**	**$4,943,812.50**	**$0.00**
Sales					
April 1, 2022 May 12, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.2421875 %	75,000.00	69,181.64	69,771.71	-590.07
April 19, 2022 May 12, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.46875 %	125,000.00	110,585.94	116,286.20	-5,700.26
April 21, 2022 May 12, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.00195312 %	175,000.00	154,003.42	162,800.67	-8,797.25
April 21, 2022 May 12, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @87.6171875 %	50,000.00	43,808.59	46,514.48	-2,705.89
April 21, 2022 May 12, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.74609375 %	150,000.00	133,119.14	139,543.42	-6,424.28
April 21, 2022 May 12, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @87.74609375 %	150,000.00	131,619.14	139,543.43	-7,924.29

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
April 22, 2022 May 12, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @87.56640625 %	25,000.00	21,891.60	23,257.24	-1,365.64
April 25, 2022 May 12, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.63867187 %	100,000.00	88,638.67	93,028.95	-4,390.28
April 28, 2022 May 12, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.65625 %	150,000.00	132,984.38	139,543.43	-6,559.05
April 28, 2022 May 12, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.6875 %	125,000.00	110,859.38	116,286.19	-5,426.81
April 28, 2022 May 12, 2022	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.6875 %	125,000.00	110,859.38	116,286.19	5,426.81
April 28, 2022 May 12, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.65625 %	150,000.00	132,984.38	139,543.43	6,559.05
April 25, 2022 May 12, 2022	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.63867187 %	100,000.00	88,638.67	93,028.95	4,390.28
April 22, 2022 May 12, 2022	Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @87.56640625 %	25,000.00	21,891.60	23,257.24	1,365.64
April 21, 2022 May 12, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @87.74609375 %	150,000.00	131,619.14	139,543.43	7,924.29
April 21, 2022 May 12, 2022	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.74609375 %	150,000.00	133,119.14	139,543.42	6,424.28

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
April 21, 2022 May 12, 2022	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @87.6171875 %	50,000.00	43,808.59	46,514.48	2,705.89
April 21, 2022 May 12, 2022	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.00195312 %	175,000.00	154,003.42	162,800.67	8,797.25
April 19, 2022 May 12, 2022	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.46875 %	125,000.00	110,585.94	116,286.20	5,700.26
April 1, 2022 May 12, 2022	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.2421875 %	75,000.00	69,181.64	69,771.71	590.07
April 21, 2022 May 12, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @87.6171875 %	50,000.00	43,808.59	46,573.24	-2,764.65
April 22, 2022 May 12, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @87.56640625 %	25,000.00	21,891.60	23,286.62	-1,395.02
May 3, 2022 May 12, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @87.7265625 %	25,000.00	21,931.64	23,286.62	-1,354.98
April 25, 2022 May 12, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.63867188 %	100,000.00	88,638.67	92,596.36	-3,957.69
May 3, 2022 May 12, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @87.7265625 %	50,000.00	43,863.28	46,298.18	-2,434.90
April 21, 2022 May 12, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.04492188 %	150,000.00	132,067.38	139,124.51	-7,057.13

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
May 2, 2022 May 12, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @87.52734375 %	150,000.00	131,291.02	139,124.51	-7,833.49
May 2, 2022 May 12, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @87.328125 %	75,000.00	65,496.09	70,280.27	-4,784.18
April 19, 2022 May 12, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.46875 %	125,000.00	110,585.94	116,089.76	-5,503.82
April 21, 2022 May 12, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.00195313 %	175,000.00	154,003.42	161,918.68	-7,915.26
April 21, 2022 May 12, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @87.74609375 %	150,000.00	131,619.14	138,787.45	-7,168.31
April 28, 2022 May 12, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.65625 %	150,000.00	132,984.38	138,787.44	-5,803.06
April 28, 2022 May 12, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.6875 %	125,000.00	110,859.38	115,656.20	-4,796.82
May 2, 2022 May 12, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @87.25195313 %	100,000.00	87,251.95	92,524.96	-5,273.01
May 3, 2022 May 12, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @87.6875 %	75,000.00	65,765.63	69,393.72	-3,628.09
April 1, 2022 May 12, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @92.2421875 %	75,000.00	69,181.64	70,262.70	-1,081.06

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
April 20, 2022 May 12, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @88.16015625 %	100,000.00	88,160.16	93,683.59	-5,523.43
May 2, 2022 May 12, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @87.34375 %	75,000.00	65,507.81	70,262.69	-4,754.88
Total Sales			**$3,558,291.52**	**$3,741,088.94**	**-$83,029.78**
Total UMBS TBA 30Yr MPT 2.000% 5/15/50			**$8,502,104.02**	**$8,684,901.44**	**-$83,029.78**
UMBS TBA 30Yr MPT 2.000% 7/15/50					
Purchases					
May 5, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.65625 %	150,000.00	150,984.38	150,984.38	
May 6, 2021 July 14, 2021	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.6835937 %	200,000.00	201,367.19	201,367.19	
May 7, 2021 July 14, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.8828125 %	100,000.00	100,882.81	100,882.81	
May 10, 2021 July 14, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.96875 %	125,000.00	126,210.94	126,210.94	
May 10, 2021 July 14, 2021	Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.84375 %	225,000.00	226,898.44	226,898.44	
May 11, 2021 July 14, 2021	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.640625 %	200,000.00	201,281.25	201,281.25	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 11, 2021 July 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.640625 %	75,000.00	75,480.47	75,480.47	
May 12, 2021 July 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.3398437 %	75,000.00	75,254.88	75,254.88	
May 14, 2021 July 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.5273437 %	75,000.00	75,395.51	75,395.51	
May 14, 2021 July 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.5625 %	75,000.00	75,421.88	75,421.88	
May 19, 2021 July 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.59375 %	75,000.00	75,445.31	75,445.31	
May 19, 2021 July 14, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.3398437 %	100,000.00	100,339.84	100,339.84	
May 20, 2021 July 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.546875 %	75,000.00	75,410.16	75,410.16	
May 27, 2021 July 14, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.6953125 %	175,000.00	176,216.80	176,216.80	
May 27, 2021 July 14, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.65625 %	100,000.00	100,656.25	100,656.25	
May 28, 2021 July 14, 2021	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.8242187 %	200,000.00	201,648.44	201,648.44	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 5, 2021 July 14, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.65625 %	150,000.00	150,984.38	150,984.38	
May 6, 2021 July 14, 2021	Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.6835937 %	200,000.00	201,367.19	201,367.19	
May 7, 2021 July 14, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.8828125 %	100,000.00	100,882.81	100,882.81	
May 10, 2021 July 14, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.96875 %	125,000.00	126,210.94	126,210.94	
May 10, 2021 July 14, 2021	Reversal of Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.84375 %	225,000.00	226,898.44	226,898.44	
May 11, 2021 July 14, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.640625 %	75,000.00	75,480.47	75,480.47	
May 11, 2021 July 14, 2021	Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.640625 %	200,000.00	201,281.25	201,281.25	
May 12, 2021 July 14, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.3398437 %	75,000.00	75,254.88	75,254.88	
May 14, 2021 July 14, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.5625 %	75,000.00	75,421.88	75,421.88	
May 14, 2021 July 14, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.5273437 %	75,000.00	75,395.51	75,395.51	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 19, 2021 July 14, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.59375 %	75,000.00	75,445.31	75,445.31	
May 19, 2021 July 14, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.3398437 %	100,000.00	100,339.84	100,339.84	
May 20, 2021 July 14, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.546875 %	75,000.00	75,410.16	75,410.16	
May 27, 2021 July 14, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.65625 %	100,000.00	100,656.25	100,656.25	
May 27, 2021 July 14, 2021	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.6953125 %	175,000.00	176,216.80	176,216.80	
May 28, 2021 July 14, 2021	Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.8242187 %	200,000.00	201,648.44	201,648.44	
May 7, 2021 July 14, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.8828125 %	100,000.00	100,882.81	100,882.81	
May 11, 2021 July 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.640625 %	75,000.00	75,480.47	75,480.47	
May 12, 2021 July 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.3398437 %	75,000.00	75,254.88	75,254.88	
May 20, 2021 July 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.546875 %	75,000.00	75,410.16	75,410.16	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 27, 2021 July 14, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.6953125 %	175,000.00	176,216.80	176,216.80	
May 5, 2021 July 14, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.65625 %	150,000.00	150,984.38	150,984.38	
May 10, 2021 July 14, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.96875 %	125,000.00	126,210.94	126,210.94	
May 14, 2021 July 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.5625 %	75,000.00	75,421.88	75,421.88	
May 10, 2021 July 14, 2021	Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.84375 %	225,000.00	226,898.44	226,898.44	
May 11, 2021 July 14, 2021	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.640625 %	200,000.00	201,281.25	201,281.25	
May 27, 2021 July 14, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.65625 %	100,000.00	100,656.25	100,656.25	
May 28, 2021 July 14, 2021	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.8242187 %	200,000.00	201,648.44	201,648.44	
May 6, 2021 July 14, 2021	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.6835937 %	200,000.00	201,367.19	201,367.19	
May 19, 2021 July 14, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.3398437 %	100,000.00	100,339.84	100,339.84	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 14, 2021 July 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.5273437 %	75,000.00	75,395.51	75,395.51	
May 19, 2021 July 14, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.59375 %	75,000.00	75,445.31	75,445.31	
Total Purchases			**$6,116,683.65**	**$6,116,683.65**	**$0.00**
Sales					
June 8, 2021 July 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.9589843 %	150,000.00	151,438.48	151,029.23	409.25
June 10, 2021 July 14, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @101.171875 %	100,000.00	101,171.88	100,686.15	485.73
June 10, 2021 July 14, 2021	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @101.1875 %	200,000.00	202,375.00	201,372.30	1,002.70
June 11, 2021 July 14, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @101.2148437 %	125,000.00	126,518.55	125,857.69	660.86
June 14, 2021 July 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.9277343 %	150,000.00	151,391.60	151,029.24	362.36
June 14, 2021 July 14, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.8964843 %	125,000.00	126,120.61	125,857.69	262.92
June 16, 2021 July 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.8808593 %	150,000.00	151,321.29	151,029.22	292.07

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 16, 2021 July 14, 2021	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.9335937 %	200,000.00	201,867.19	201,372.29	494.90
June 21, 2021 July 14, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.5253906 %	100,000.00	100,525.39	100,686.15	-160.76
June 21, 2021 July 14, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.5566406 %	75,000.00	75,417.48	75,514.61	-97.13
June 21, 2021 July 14, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.5566406 %	25,000.00	25,139.16	25,171.54	-32.38
June 8, 2021 July 14, 2021	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.9589843 %	150,000.00	151,438.48	151,029.23	-409.25
June 10, 2021 July 14, 2021	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @101.171875 %	100,000.00	101,171.88	100,686.15	-485.73
June 10, 2021 July 14, 2021	Reversal of Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @101.1875 %	200,000.00	202,375.00	201,372.30	-1,002.70
June 11, 2021 July 14, 2021	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @101.2148437 %	125,000.00	126,518.55	125,857.69	-660.86
June 14, 2021 July 14, 2021	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.9277343 %	150,000.00	151,391.60	151,029.24	-362.36
June 14, 2021 July 14, 2021	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.8964843 %	125,000.00	126,120.61	125,857.69	-262.92

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 16, 2021 July 14, 2021	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.8808593 %	150,000.00	151,321.29	151,029.22	-292.07
June 16, 2021 July 14, 2021	Reversal of Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.9335937 %	200,000.00	201,867.19	201,372.29	-494.90
June 21, 2021 July 14, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.5566406 %	75,000.00	75,417.48	75,514.61	97.13
June 21, 2021 July 14, 2021	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.5253906 %	100,000.00	100,525.39	100,686.15	160.76
June 21, 2021 July 14, 2021	Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.5566406 %	25,000.00	25,139.16	25,171.54	32.38
June 8, 2021 July 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.9589843 %	150,000.00	151,438.48	150,973.53	464.95
June 14, 2021 July 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.9277343 %	150,000.00	151,391.60	150,973.54	418.06
June 16, 2021 July 14, 2021	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.9335937 %	200,000.00	201,867.19	201,298.05	569.14
June 10, 2021 July 14, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @101.171875 %	100,000.00	101,171.88	100,747.77	424.11
June 14, 2021 July 14, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.8964843 %	125,000.00	126,120.61	125,934.72	185.89

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 14, 2021 July 14, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.9121093 %	100,000.00	100,912.11	100,747.77	164.34
June 21, 2021 July 14, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.5566406 %	25,000.00	25,139.16	25,186.94	-47.78
June 7, 2021 July 14, 2021	Sale 375,000.00 Par Value 375,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.7890625 %	375,000.00	377,958.98	377,836.75	122.23
June 11, 2021 July 14, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @101.2148437 %	125,000.00	126,518.55	125,945.58	572.97
June 21, 2021 July 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.4941406 %	150,000.00	150,741.21	151,134.70	-393.49
June 21, 2021 July 14, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.5566406 %	75,000.00	75,417.48	75,567.35	-149.87
June 10, 2021 July 14, 2021	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @101.1875 %	200,000.00	202,375.00	201,138.02	1,236.98
June 21, 2021 July 14, 2021	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.5253906 %	100,000.00	100,525.39	100,569.01	-43.62
June 16, 2021 July 14, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @100.8808593 %	150,000.00	151,321.29	150,840.82	480.47
Total Sales			**$4,869,472.19**	**$4,858,106.77**	**$4,004.38**
Total UMBS TBA 30Yr MPT 2.000% 7/15/50			**$10,986,155.84**	**$10,974,790.42**	**$4,004.38**

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
UMBS TBA 30Yr MPT 2.500% 5/15/50					
Purchases					
March 16, 2022 May 12, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @96.0546875 %	50,000.00	48,027.34	48,027.34	
March 17, 2022 May 12, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @96.234375 %	150,000.00	144,351.56	144,351.56	
March 18, 2022 May 12, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @96.515625 %	150,000.00	144,773.44	144,773.44	
March 22, 2022 May 12, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.25390625 %	125,000.00	119,067.38	119,067.38	
March 23, 2022 May 12, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.38671875 %	125,000.00	119,233.40	119,233.40	
March 23, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.515625 %	75,000.00	71,636.72	71,636.72	
March 23, 2022 May 12, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.53125 %	150,000.00	143,296.88	143,296.88	
March 23, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.671875 %	75,000.00	71,753.91	71,753.91	
March 23, 2022 May 12, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.6171875 %	50,000.00	47,808.59	47,808.59	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 24, 2022 May 12, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.38671875 %	125,000.00	119,233.40	119,233.40	
March 29, 2022 May 12, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @94.80859375 %	100,000.00	94,808.59	94,808.59	
March 29, 2022 May 12, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @94.79296875 %	150,000.00	142,189.45	142,189.45	
March 31, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.2265625 %	75,000.00	71,419.92	71,419.92	
March 31, 2022 May 12, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.1484375 %	150,000.00	142,722.66	142,722.66	
March 31, 2022 May 12, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.1953125 %	125,000.00	118,994.14	118,994.14	
March 31, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.2109375 %	75,000.00	71,408.20	71,408.20	
March 16, 2022 May 12, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @96.0546875 %	50,000.00	48,027.34	48,027.34	
March 17, 2022 May 12, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @96.234375 %	150,000.00	144,351.56	144,351.56	
March 18, 2022 May 12, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @96.515625 %	150,000.00	144,773.44	144,773.44	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 22, 2022 May 12, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.25390625 %	125,000.00	119,067.38	119,067.38	
March 23, 2022 May 12, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.38671875 %	125,000.00	119,233.40	119,233.40	
March 23, 2022 May 12, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.515625 %	75,000.00	71,636.72	71,636.72	
March 23, 2022 May 12, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.53125 %	150,000.00	143,296.88	143,296.88	
March 23, 2022 May 12, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.671875 %	75,000.00	71,753.91	71,753.91	
March 23, 2022 May 12, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.6171875 %	50,000.00	47,808.59	47,808.59	
March 24, 2022 May 12, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.38671875 %	125,000.00	119,233.40	119,233.40	
March 29, 2022 May 12, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @94.80859375 %	100,000.00	94,808.59	94,808.59	
March 29, 2022 May 12, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @94.79296875 %	150,000.00	142,189.45	142,189.45	
March 31, 2022 May 12, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.1484375 %	150,000.00	142,722.66	142,722.66	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 31, 2022 May 12, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.1953125 %	125,000.00	118,994.14	118,994.14	
March 31, 2022 May 12, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.2109375 %	75,000.00	71,408.20	71,408.20	
March 31, 2022 May 12, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.2265625 %	75,000.00	71,419.92	71,419.92	
March 16, 2022 May 12, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @96.0546875 %	50,000.00	48,027.34	48,027.34	
March 23, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.671875 %	75,000.00	71,753.91	71,753.91	
March 31, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.2265625 %	75,000.00	71,419.92	71,419.92	
March 23, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.515625 %	75,000.00	71,636.72	71,636.72	
March 23, 2022 May 12, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.6171875 %	50,000.00	47,808.59	47,808.59	
March 23, 2022 May 12, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.38671875 %	125,000.00	119,233.40	119,233.40	
March 22, 2022 May 12, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.25390625 %	125,000.00	119,067.38	119,067.38	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 29, 2022 May 12, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @94.79296875 %	150,000.00	142,189.45	142,189.45	
March 31, 2022 May 12, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.2109375 %	75,000.00	71,408.20	71,408.20	
March 23, 2022 May 12, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.53125 %	150,000.00	143,296.88	143,296.88	
March 29, 2022 May 12, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @94.80859375 %	100,000.00	94,808.59	94,808.59	
March 31, 2022 May 12, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.1484375 %	150,000.00	142,722.66	142,722.66	
March 17, 2022 May 12, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @96.234375 %	150,000.00	144,351.56	144,351.56	
March 18, 2022 May 12, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @96.515625 %	150,000.00	144,773.44	144,773.44	
March 24, 2022 May 12, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.38671875 %	125,000.00	119,233.40	119,233.40	
March 31, 2022 May 12, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.1953125 %	125,000.00	118,994.14	118,994.14	
Total Purchases			**$5,012,176.74**	**$5,012,176.74**	**$0.00**

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales					
April 1, 2022 May 12, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @94.8046875 %	100,000.00	94,804.69	95,470.04	-665.35
April 4, 2022 May 12, 2022	Sale 325,000.00 Par Value 325,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.00390625 %	325,000.00	308,762.70	310,277.62	-1,514.92
April 21, 2022 May 12, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.984375 %	50,000.00	45,492.19	47,735.02	-2,242.83
April 25, 2022 May 12, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @91.5625 %	125,000.00	114,453.13	119,337.54	-4,884.41
April 1, 2022 May 12, 2022	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @94.8046875 %	100,000.00	94,804.69	95,470.04	665.35
April 4, 2022 May 12, 2022	Reversal of Sale 325,000.00 Par Value 325,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.00390625 %	325,000.00	308,762.70	310,277.62	1,514.92
April 21, 2022 May 12, 2022	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.984375 %	50,000.00	45,492.19	47,735.02	2,242.83
April 25, 2022 May 12, 2022	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @91.5625 %	125,000.00	114,453.13	119,337.54	4,884.41
May 2, 2022 May 12, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.59765625 %	75,000.00	67,948.24	71,700.44	-3,752.20
May 3, 2022 May 12, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.90625 %	75,000.00	68,179.69	71,700.44	-3,520.75

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
May 4, 2022 May 12, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.34570313 %	50,000.00	45,172.85	47,800.29	-2,627.44
May 2, 2022 May 12, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.63085938 %	125,000.00	113,288.57	119,445.31	-6,156.74
May 2, 2022 May 12, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.58398438 %	125,000.00	113,229.98	119,233.40	-6,003.42
April 1, 2022 May 12, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @94.8046875 %	100,000.00	94,804.69	95,047.15	-242.46
May 2, 2022 May 12, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.56445313 %	100,000.00	90,564.45	95,047.16	-4,482.71
May 3, 2022 May 12, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.765625 %	100,000.00	90,765.63	95,047.15	-4,281.52
May 4, 2022 May 12, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.48242188 %	50,000.00	45,241.21	47,523.57	-2,282.36
April 4, 2022 May 12, 2022	Sale 325,000.00 Par Value 325,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @95.00390625 %	325,000.00	308,762.70	310,693.39	-1,930.69
April 21, 2022 May 12, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.984375 %	50,000.00	45,492.19	47,798.98	-2,306.79
April 25, 2022 May 12, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @91.5625 %	125,000.00	114,453.13	119,497.45	-5,044.32

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
May 2, 2022 May 12, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.484375 %	50,000.00	45,242.19	47,798.99	-2,556.80
May 2, 2022 May 12, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.46875 %	50,000.00	45,234.38	47,798.98	-2,564.60
May 3, 2022 May 12, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.75195313 %	50,000.00	45,375.98	47,798.98	-2,423.00
May 4, 2022 May 12, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.39257813 %	50,000.00	45,196.29	47,798.98	-2,602.69
May 2, 2022 May 12, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.515625 %	150,000.00	135,773.44	143,396.95	-7,623.51
May 4, 2022 May 12, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @90.5 %	100,000.00	90,500.00	95,597.97	-5,097.97
Total Sales			**$2,732,251.03**	**$2,816,366.02**	**-$65,499.97**
Total UMBS TBA 30Yr MPT 2.500% 5/15/50			**$7,744,427.77**	**$7,828,542.76**	**-$65,499.97**
UMBS TBA 30Yr MPT 2.500% 8/15/50					
Purchases					
June 8, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.140625 %	150,000.00	154,710.94	154,710.94	
June 8, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.1640625 %	150,000.00	154,746.09	154,746.09	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 9, 2021 August 12, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.3242187 %	100,000.00	103,324.22	103,324.22	
June 10, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.2734375 %	150,000.00	154,910.16	154,910.16	
June 10, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.3125 %	150,000.00	154,968.75	154,968.75	
June 10, 2021 August 12, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.34375 %	125,000.00	129,179.69	129,179.69	
June 11, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.375 %	150,000.00	155,062.50	155,062.50	
June 14, 2021 August 12, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.203125 %	175,000.00	180,605.47	180,605.47	
June 14, 2021 August 12, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.2148437 %	100,000.00	103,214.84	103,214.84	
June 14, 2021 August 12, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.1210937 %	50,000.00	51,560.55	51,560.55	
June 16, 2021 August 12, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.1523437 %	50,000.00	51,576.17	51,576.17	
June 16, 2021 August 12, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.125 %	75,000.00	77,343.75	77,343.75	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 16, 2021 August 12, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.15625 %	175,000.00	180,523.44	180,523.44	
June 16, 2021 August 12, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.1875 %	125,000.00	128,984.38	128,984.38	
June 21, 2021 August 12, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @102.7382812 %	100,000.00	102,738.28	102,738.28	
June 8, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.140625 %	150,000.00	154,710.94	154,710.94	
June 10, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.3125 %	150,000.00	154,968.75	154,968.75	
June 11, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.375 %	150,000.00	155,062.50	155,062.50	
June 14, 2021 August 12, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.203125 %	175,000.00	180,605.47	180,605.47	
June 16, 2021 August 12, 2021	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.15625 %	175,000.00	180,523.44	180,523.44	
June 8, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.1640625 %	150,000.00	154,746.09	154,746.09	
June 10, 2021 August 12, 2021	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.2734375 %	150,000.00	154,910.16	154,910.16	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 14, 2021 August 12, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.2148437 %	100,000.00	103,214.84	103,214.84	
June 16, 2021 August 12, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.1523437 %	50,000.00	51,576.17	51,576.17	
June 16, 2021 August 12, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.1875 %	125,000.00	128,984.38	128,984.38	
June 9, 2021 August 12, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.3242187 %	100,000.00	103,324.22	103,324.22	
June 14, 2021 August 12, 2021	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.1210937 %	50,000.00	51,560.55	51,560.55	
June 21, 2021 August 12, 2021	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @102.7382812 %	100,000.00	102,738.28	102,738.28	
June 10, 2021 August 12, 2021	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.34375 %	125,000.00	129,179.69	129,179.69	
June 16, 2021 August 12, 2021	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.125 %	75,000.00	77,343.75	77,343.75	
June 8, 2021 August 12, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.1640625 %	150,000.00	154,746.09	154,746.09	
June 8, 2021 August 12, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.140625 %	150,000.00	154,710.94	154,710.94	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 9, 2021 August 12, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.3242187 %	100,000.00	103,324.22	103,324.22	
June 10, 2021 August 12, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.3125 %	150,000.00	154,968.75	154,968.75	
June 10, 2021 August 12, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.2734375 %	150,000.00	154,910.16	154,910.16	
June 10, 2021 August 12, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.34375 %	125,000.00	129,179.69	129,179.69	
June 11, 2021 August 12, 2021	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.375 %	150,000.00	155,062.50	155,062.50	
June 14, 2021 August 12, 2021	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.203125 %	175,000.00	180,605.47	180,605.47	
June 14, 2021 August 12, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.2148437 %	100,000.00	103,214.84	103,214.84	
June 14, 2021 August 12, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.1210937 %	50,000.00	51,560.55	51,560.55	
June 16, 2021 August 12, 2021	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.1523437 %	50,000.00	51,576.17	51,576.17	
June 16, 2021 August 12, 2021	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.125 %	75,000.00	77,343.75	77,343.75	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 16, 2021 August 12, 2021	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.15625 %	175,000.00	180,523.44	180,523.44	
June 16, 2021 August 12, 2021	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.1875 %	125,000.00	128,984.38	128,984.38	
June 21, 2021 August 12, 2021	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @102.7382812 %	100,000.00	102,738.28	102,738.28	
Total Purchases			**$5,650,347.69**	**$5,650,347.69**	**$0.00**
Sales					
July 8, 2021 August 12, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.7304687 %	150,000.00	155,595.70	154,804.05	791.65
July 8, 2021 August 12, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.734375 %	125,000.00	129,667.97	129,003.38	664.59
July 12, 2021 August 12, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.4726562 %	125,000.00	129,340.82	129,003.37	337.45
July 13, 2021 August 12, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.5410156 %	125,000.00	129,426.27	129,003.38	422.89
July 13, 2021 August 12, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.5292968 %	175,000.00	181,176.27	180,604.71	571.56
July 13, 2021 August 12, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.5292968 %	50,000.00	51,764.65	51,601.35	163.30

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
July 14, 2021 August 12, 2021	Sale 325,000.00 Par Value 325,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.5507812 %	325,000.00	336,540.04	335,408.76	1,131.28
July 16, 2021 August 12, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.6347656 %	175,000.00	181,360.84	180,604.72	756.12
July 16, 2021 August 12, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.6191406 %	25,000.00	25,904.79	25,800.68	104.11
July 19, 2021 August 12, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.8671875 %	150,000.00	155,800.78	154,804.04	996.74
July 19, 2021 August 12, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.9277343 %	50,000.00	51,963.87	51,601.35	362.52
July 20, 2021 August 12, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.9453125 %	125,000.00	129,931.64	129,003.37	928.27
July 21, 2021 August 12, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.7558593 %	75,000.00	77,816.89	77,402.02	414.87
July 22, 2021 August 12, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.875 %	150,000.00	155,812.50	154,804.05	1,008.45
July 8, 2021 August 12, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.7304687 %	150,000.00	155,595.70	154,850.83	744.87
July 13, 2021 August 12, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.5292968 %	175,000.00	181,176.27	180,659.30	516.97

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
July 16, 2021 August 12, 2021	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.6347656 %	175,000.00	181,360.84	180,659.31	701.53
July 19, 2021 August 12, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.8671875 %	150,000.00	155,800.78	154,850.83	949.95
July 22, 2021 August 12, 2021	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.875 %	150,000.00	155,812.50	154,850.83	961.67
July 8, 2021 August 12, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.734375 %	125,000.00	129,667.97	129,006.88	661.09
July 13, 2021 August 12, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.5410156 %	125,000.00	129,426.27	129,006.88	419.39
July 14, 2021 August 12, 2021	Sale 325,000.00 Par Value 325,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.5507812 %	325,000.00	336,540.04	335,417.88	1,122.16
July 12, 2021 August 12, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.4726562 %	125,000.00	129,340.82	128,811.53	529.29
July 19, 2021 August 12, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.9277343 %	50,000.00	51,963.87	51,524.61	439.26
July 21, 2021 August 12, 2021	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.7558593 %	75,000.00	77,816.89	77,286.91	529.98
July 20, 2021 August 12, 2021	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.9453125 %	125,000.00	129,931.64	129,179.69	751.95

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
July 13, 2021 August 12, 2021	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.5292968 %	50,000.00	51,764.65	51,562.50	202.15
July 16, 2021 August 12, 2021	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.6191406 %	25,000.00	25,904.79	25,781.25	123.54
July 8, 2021 August 12, 2021	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.7304687 %	150,000.00	155,595.70	154,804.05	-791.65
July 8, 2021 August 12, 2021	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.734375 %	125,000.00	129,667.97	129,003.38	-664.59
July 12, 2021 August 12, 2021	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.4726562 %	125,000.00	129,340.82	129,003.37	-337.45
July 13, 2021 August 12, 2021	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.5410156 %	125,000.00	129,426.27	129,003.38	-422.89
July 13, 2021 August 12, 2021	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.5292968 %	175,000.00	181,176.27	180,604.71	-571.56
July 13, 2021 August 12, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.5292968 %	50,000.00	51,764.65	51,601.35	-163.30
July 14, 2021 August 12, 2021	Reversal of Sale 325,000.00 Par Value 325,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.5507812 %	325,000.00	336,540.04	335,408.76	-1,131.28
July 16, 2021 August 12, 2021	Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.6191406 %	25,000.00	25,904.79	25,800.68	-104.11

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
July 16, 2021 August 12, 2021	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.6347656 %	175,000.00	181,360.84	180,604.72	-756.12
July 19, 2021 August 12, 2021	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.8671875 %	150,000.00	155,800.78	154,804.04	-996.74
July 19, 2021 August 12, 2021	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.9277343 %	50,000.00	51,963.87	51,601.35	-362.52
July 20, 2021 August 12, 2021	Reversal of Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.9453125 %	125,000.00	129,931.64	129,003.37	-928.27
July 21, 2021 August 12, 2021	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.7558593 %	75,000.00	77,816.89	77,402.02	-414.87
July 22, 2021 August 12, 2021	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @103.875 %	150,000.00	155,812.50	154,804.05	-1,008.45
Total Sales			**$5,676,309.09**	**$5,650,347.69**	**$8,653.80**
Total UMBS TBA 30Yr MPT 2.500% 8/15/50			**$11,326,656.78**	**$11,300,695.38**	**$8,653.80**
United States Treasury Note/Bond 1.5% 29 Feb 2024					
Purchases					
February 17, 2022 February 28, 2022	Purchase 160,000.00 Par Value of US Treasury Notes 1.375% 29 Feb 2024 @ 99.70%	160,000.00	159,522.74	159,522.74	
February 23, 2022 February 28, 2022	Purchase 525,000.00 Par Value of US Treasury Notes 1.375% 29 Feb 2024 @ 99.88%	525,000.00	524,343.75	524,343.75	
February 23, 2022 February 28, 2022	Purchase 360,000.00 Par Value of US Treasury Notes 1.375% 29 Feb 2024 @ 99.88%	360,000.00	359,550.00	359,550.00	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
February 23, 2022 February 28, 2022	Purchase 45,000.00 Par Value of US Treasury Notes 1.375% 29 Feb 2024 @ 99.85%	45,000.00	44,931.45	44,931.45	
February 17, 2022 February 28, 2022	Purchase 160,000.00 Par Value of US Treasury Notes 1.375% 29 Feb 2024 @ 99.95%	160,000.00	159,915.22	159,915.22	
February 23, 2022 February 28, 2022	Purchase 130,000.00 Par Value of US Treasury Notes 1.375% 29 Feb 2024 @ 99.88%	130,000.00	129,837.50	129,837.50	
February 23, 2022 February 28, 2022	Purchase 105,000.00 Par Value of US Treasury Notes 1.375% 29 Feb 2024 @ 99.88%	105,000.00	104,868.75	104,868.75	
February 23, 2022 February 28, 2022	Purchase 135,000.00 Par Value of US Treasury Notes 1.375% 29 Feb 2024 @ 99.82%	135,000.00	134,752.15	134,752.15	
February 24, 2022 February 28, 2022	Purchase 180,000.00 Par Value of US Treasury Notes 1.375% 29 Feb 2024 @ 99.88%	180,000.00	179,775.00	179,775.00	
February 17, 2022 February 28, 2022	Reversal of Purchase 160,000.00 Par Value of US Treasury Notes 1.375% 29 Feb 2024 @ 99.70%	160,000.00	159,522.74	159,522.74	
March 7, 2022 March 9, 2022	Purchase 5,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 99.90% Paid Accrued Interest of $1.83	5,000.00	4,995.12	4,995.12	
March 8, 2022 March 9, 2022	Purchase 75,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 99.81% Paid Accrued Interest of $27.51	75,000.00	74,859.38	74,859.38	
March 8, 2022 March 9, 2022	Purchase 120,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 99.82% Paid Accrued Interest of $44.02	120,000.00	119,781.45	119,781.45	
March 8, 2022 March 9, 2022	Purchase 80,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 99.83% Paid Accrued Interest of $29.35	80,000.00	79,862.50	79,862.50	
March 8, 2022 March 9, 2022	Purchase 120,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 99.81% Paid Accrued Interest of $44.02	120,000.00	119,775.00	119,775.00	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 8, 2022 March 9, 2022	Purchase 120,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 99.81% Paid Accrued Interest of $44.02	120,000.00	119,775.00	119,775.00	
March 8, 2022 March 9, 2022	Purchase 120,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 99.82% Paid Accrued Interest of $44.02	120,000.00	119,779.69	119,779.69	
March 9, 2022 March 10, 2022	Purchase 50,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 99.75% Paid Accrued Interest of $20.38	50,000.00	49,875.00	49,875.00	
March 10, 2022 March 11, 2022	Purchase 65,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 99.75% Paid Accrued Interest of $29.14	65,000.00	64,837.50	64,837.50	
March 11, 2022 March 14, 2022	Purchase 100,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 99.75% Paid Accrued Interest of $57.07	100,000.00	99,750.00	99,750.00	
March 11, 2022 March 14, 2022	Purchase 50,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 99.75% Paid Accrued Interest of $28.53	50,000.00	49,875.00	49,875.00	
March 17, 2022 March 21, 2022	Purchase 45,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 99.18% Paid Accrued Interest of $38.52	45,000.00	44,629.10	44,629.10	
March 23, 2022 March 25, 2022	Purchase 60,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.86% Paid Accrued Interest of $61.14	60,000.00	59,315.63	59,315.63	
Total Purchases			**$2,964,129.67**	**$2,964,129.67**	**$0.00**
Sales					
February 23, 2022 February 28, 2022	Sale 75,000.00 Par Value of US Treasury Notes 1.375% 29 Feb 2024 @ 99.83%	75,000.00	74,871.09	74,875.89	-4.80
February 23, 2022 February 28, 2022	Reversal of Sale 75,000.00 Par Value of US Treasury Notes 1.375% 29 Feb 2024 @ 99.83%	75,000.00	74,871.09	74,875.89	4.80

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
February 23, 2022 February 28, 2022	Sale 75,000.00 Par Value of US Treasury Notes 1.375% 29 Feb 2024 @ 99.83%	75,000.00	74,871.09	74,907.34	-36.25
March 1, 2022 March 2, 2022	Sale 324,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 100.34% Received Accrued Interest of $26.41	324,000.00	325,113.75	323,599.71	1,514.04
March 1, 2022 March 2, 2022	Sale 162,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 100.36% Received Accrued Interest of $13.21	162,000.00	162,588.51	161,799.85	788.66
March 1, 2022 March 2, 2022	Sale 139,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 100.38% Received Accrued Interest of $11.33	139,000.00	139,521.25	138,828.27	692.98
March 29, 2022 March 30, 2022	Sale 400,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.52% Received Accrued Interest of $489.13	400,000.00	394,062.50	399,169.03	-5,106.53
March 29, 2022 March 30, 2022	Sale 88,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.44% Received Accrued Interest of $107.61	88,000.00	86,625.00	87,817.19	-1,192.19
March 29, 2022 March 30, 2022	Sale 147,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.48% Received Accrued Interest of $179.76	147,000.00	144,760.39	146,694.62	-1,934.23
March 29, 2022 March 30, 2022	Sale 88,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.46% Received Accrued Interest of $107.61	88,000.00	86,641.10	87,817.19	-1,176.09
March 30, 2022 March 31, 2022	Sale 141,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.52% Received Accrued Interest of $178.17	141,000.00	138,919.91	140,707.07	-1,787.16
March 30, 2022 March 31, 2022	Sale 70,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.53% Received Accrued Interest of $88.45	70,000.00	68,971.88	69,854.58	-882.70

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 31, 2022 April 1, 2022	Sale 72,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.61% Received Accrued Interest of $93.91	72,000.00	70,996.98	71,850.42	-853.44
March 31, 2022 April 1, 2022	Sale 72,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.56% Received Accrued Interest of $93.91	72,000.00	70,965.00	71,850.42	-885.42
March 31, 2022 April 1, 2022	Sale 72,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.61% Received Accrued Interest of $93.91	72,000.00	71,000.64	71,850.43	-849.79
April 1, 2022 April 4, 2022	Sale 90,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.34% Received Accrued Interest of $128.40	90,000.00	88,503.70	89,813.03	-1,309.33
April 1, 2022 April 4, 2022	Sale 90,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.30% Received Accrued Interest of $128.40	90,000.00	88,467.50	89,813.03	-1,345.53
April 1, 2022 April 4, 2022	Sale 91,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.32% Received Accrued Interest of $129.82	91,000.00	89,471.65	90,810.95	-1,339.30
April 12, 2022 April 13, 2022	Sale 55,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.41% Received Accrued Interest of $98.64	55,000.00	54,123.44	54,885.74	-762.30
April 12, 2022 April 13, 2022	Sale 55,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.45% Received Accrued Interest of $98.64	55,000.00	54,144.92	54,885.74	-740.82
April 22, 2022 April 25, 2022	Sale 95,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 97.89% Received Accrued Interest of $216.85	95,000.00	92,999.53	94,802.65	-1,803.12
April 25, 2022 April 26, 2022	Sale 50,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.21% Received Accrued Interest of $116.17	50,000.00	49,103.37	49,896.13	-792.76

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
April 25, 2022 April 26, 2022	Sale 95,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.21% Received Accrued Interest of $220.72	95,000.00	93,296.39	94,802.65	-1,506.26
April 28, 2022 April 29, 2022	Sale 50,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.07% Received Accrued Interest of $122.28	50,000.00	49,036.70	49,896.13	-859.43
April 28, 2022 April 29, 2022	Sale 50,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.09% Received Accrued Interest of $122.28	50,000.00	49,044.92	49,896.13	-851.21
April 28, 2022 April 29, 2022	Sale 79,000.00 Par Value of United States Treasury Note/Bond 1.5% 29 Feb 2024 @ 98.07% Received Accrued Interest of $193.21	79,000.00	77,472.46	78,835.89	-1,363.43
Total Sales			**$2,770,444.76**	**$2,794,835.97**	**-$24,381.61**
Total United States Treasury Note/Bond 1.5% 29 Feb 2024			**$5,734,574.43**	**$5,758,965.64**	**-$24,381.61**
United States Treasury Note/Bond 2.75% 15 May 2025					
Purchases					
May 11, 2022 May 16, 2022	Purchase 100,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 99.75% Paid Accrued Interest of $7.47	100,000.00	99,750.00	99,750.00	
May 11, 2022 May 16, 2022	Purchase 270,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 99.75% Paid Accrued Interest of $20.18	270,000.00	269,325.00	269,325.00	
May 11, 2022 May 16, 2022	Purchase 190,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 99.75% Paid Accrued Interest of $14.20	190,000.00	189,525.00	189,525.00	
May 12, 2022 May 16, 2022	Purchase 215,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 99.95% Paid Accrued Interest of $16.07	215,000.00	214,882.42	214,882.42	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 10, 2022 May 16, 2022	Purchase 235,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 99.81% Paid Accrued Interest of $17.56	235,000.00	234,547.83	234,547.83	
May 10, 2022 May 16, 2022	Purchase 290,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 99.56% Paid Accrued Interest of $21.67	290,000.00	288,710.70	288,710.70	
May 20, 2022 May 23, 2022	Purchase 710,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 99.89% Paid Accrued Interest of $424.46	710,000.00	709,195.49	709,195.49	
May 20, 2022 May 23, 2022	Purchase 355,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 99.95% Paid Accrued Interest of $212.23	355,000.00	354,833.59	354,833.59	
May 24, 2022 May 25, 2022	Purchase 315,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 100.24% Paid Accrued Interest of $235.39	315,000.00	315,762.89	315,762.89	
Total Purchases			**$2,676,532.92**	**$2,676,532.92**	**$0.00**
Sales					
June 7, 2022 June 8, 2022	Sale 190,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 99.58% Received Accrued Interest of $340.76	190,000.00	189,198.44	189,754.20	-555.76
June 7, 2022 June 8, 2022	Sale 160,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 99.56% Received Accrued Interest of $286.96	160,000.00	159,294.20	159,793.01	-498.81
June 7, 2022 June 8, 2022	Sale 315,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 99.58% Received Accrued Interest of $564.95	315,000.00	313,671.09	314,592.49	-921.40
June 8, 2022 June 9, 2022	Sale 635,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 99.55% Received Accrued Interest of $1,186.31	635,000.00	632,147.46	634,178.51	-2,031.05

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 8, 2022 June 9, 2022	Sale 315,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 99.55% Received Accrued Interest of $588.49	315,000.00	313,584.96	314,592.49	-1,007.53
June 8, 2022 June 9, 2022	Sale 120,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 99.55% Received Accrued Interest of $224.18	120,000.00	119,460.94	119,844.76	-383.82
June 8, 2022 June 9, 2022	Sale 635,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 99.55% Received Accrued Interest of $1,186.31	635,000.00	632,147.46	634,178.50	-2,031.04
June 9, 2022 June 10, 2022	Sale 150,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 99.54% Received Accrued Interest of $291.44	150,000.00	149,314.45	149,805.95	-491.50
June 9, 2022 June 10, 2022	Sale 160,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 May 2025 @ 99.54% Received Accrued Interest of $310.87	160,000.00	159,268.75	159,793.01	-524.26
Total Sales			**$2,668,087.75**	**$2,676,532.92**	**-$8,445.17**
Total United States Treasury Note/Bond 2.75% 15 May 2025			**$5,344,620.67**	**$5,353,065.84**	**-$8,445.17**
iShares MSCI USA Min Vol Factor ETF					
Purchases					
May 26, 2022 May 31, 2022	Purchase 84,338.00 Shares of iShares MSCI USA Min Vol Factor ETF @ $72.904, Paid $843.38 Broker Commission	84,338.00	6,149,422.81	6,149,422.81	
Total Purchases			**$6,149,422.81**	**$6,149,422.81**	**$0.00**

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales					
July 12, 2021 July 14, 2021	Sale 153,436.00 Shares of iShares MSCI USA Min Vol Factor ETF @ $74.9402, Paid $58.65 SEC Fee, $1,534.36 Broker Commission	153,436.00	11,496,931.52	9,655,545.54	1,841,385.98
Total Sales			**$11,496,931.52**	**$9,655,545.54**	**$1,841,385.98**
Total iShares MSCI USA Min Vol Factor ETF			**$17,646,354.33**	**$15,804,968.35**	**$1,841,385.98**

5% Single Reportable Transactions By Broker

Beginning Market Value: $104,943,254.07
Comparative Value (5%): $5,247,162.70

Trade date / Settlement date	Description	Par value or shares	Cash	Federal tax cost	Realized gain or loss
Cowen and Company, LLC - 62513					
Purchases					
May 26, 2022 May 31, 2022	Purchase 84,338.00 Shares of iShares MSCI USA Min Vol Factor ETF @ $72.904, Paid $843.38 Broker Commission	84,338.00	6,149,422.81	6,149,422.81	
Total Purchases			**$6,149,422.81**	**$6,149,422.81**	**$0.00**
Sales					
July 12, 2021 July 14, 2021	Sale 153,436.00 Shares of iShares MSCI USA Min Vol Factor ETF @ $74.9402, Paid $58.65 SEC Fee, $1,534.36 Broker Commission	153,436.00	11,496,931.52	9,655,545.54	1,841,385.98
Total Sales			**$11,496,931.52**	**$9,655,545.54**	**$1,841,385.98**
Total Cowen and Company, LLC - 62513			**$17,646,354.33**	**$15,804,968.35**	**$1,841,385.98**

5% Single Reportable Transactions By Issue

Beginning Market Value: $104,943,254.07
Comparative Value (5%): $5,247,162.70

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases					
July 14, 2021 July 14, 2021	Purchase 11,496,931.52 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	11,496,931.52	11,496,931.52	11,496,931.52	
July 14, 2021 July 15, 2021	Purchase 183,049.606 Units of Polen Growth Fund @ $54.63	183,049.606	10,000,000.00	10,000,000.00	
May 26, 2022 May 26, 2022	Purchase 7,150,801.99 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,150,801.99	7,150,801.99	7,150,801.99	
May 26, 2022 May 31, 2022	Purchase 84,338.00 Shares of iShares MSCI USA Min Vol Factor ETF @ $72.904, Paid $843.38 Broker Commission	84,338.00	6,149,422.81	6,149,422.81	
Total Purchases			**$34,797,156.32**	**$34,797,156.32**	**$0.00**
Sales					
July 12, 2021 July 14, 2021	Sale 153,436.00 Shares of iShares MSCI USA Min Vol Factor ETF @ $74.9402, Paid $58.65 SEC Fee, $1,534.36 Broker Commission	153,436.00	11,496,931.52	9,655,545.54	1,841,385.98
July 15, 2021 July 15, 2021	Sale 14,501,896.21 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	14,501,896.21	14,501,896.21	14,501,896.21	
May 25, 2022 May 26, 2022	Sale 190,282.118 Units of Polen Growth Fund @ $37.58	190,282.118	7,150,801.99	10,396,558.66	-3,245,756.67
May 31, 2022 May 31, 2022	Sale 6,149,420.93 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,149,420.93	6,149,420.93	6,149,420.93	
Total Sales			**$39,299,050.65**	**$40,703,421.34**	**-$1,404,370.69**