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

2022

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2022 or fiscal plan year beginning 07/01/2022 and ending 06/30/2023

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:
- [X] 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.	04/11/2024	RYDEN VALMOJA
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Filed with authorized/valid electronic signature.	04/11/2024	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:	**4b**	EIN
a	Sponsor's name	**4d**	PN
c	Plan Name		
5	Total number of participants at the beginning of the plan year	**5**	630
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)**	630
a(2)	Total number of active participants at the end of the plan year	**6a(2)**	
b	Retired or separated participants receiving benefits	**6b**	649
c	Other retired or separated participants entitled to future benefits	**6c**	
d	Subtotal. Add lines **6a(2)**, **6b**, and **6c**	**6d**	649
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	
f	Total. Add lines **6d** and **6e**.	**6f**	649
g	Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g**	649
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**	32

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 2022 Form M-1 annual report. If the plan was not required to file the 2022 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.**	**2022** **This Form is Open to Public Inspection.**

For calendar plan year 2022 or fiscal plan year beginning 07/01/2022 and ending 06/30/2023

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

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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)

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	108292	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	93402	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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)

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	43979	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(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	43897	Yes [ ] No [X]	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	19674	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)

SEGAL

180 HOWARD STREET, SUITE 1100
SAN FRANCISCO, CA 94105-6147

94-1503999

(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?
16	NONE	16275	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	11650	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

(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	6835	Yes [ ] No [X]	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

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Part III Termination Information on Accountants and Enrolled Actuaries (see instructions)

(complete as many entries as needed)

a Name: LEMKE, CHINEN & TANAKA CPA, INC.

b EIN: 99-0155373

c Position: ACCOUNTANT

d Address: 500 ALA MOANA BLVD, #2-302
HONOLULU, HI 96813

e Telephone: 808-533-6254

Explanation: EFFECTIVE 1/1/2024, LEMKE, CHINEN & TANAKA, CPA, INC. MERGED WITH SINGERLEWAK LLP AND IS NOW KNOWN AS LEMKE, CHINEN & TANAKA, CPA, A DIVISION OF SINGERLEWAK AND WILL PROSPECTIVELY UTILIZE SINGERLEWAK LLP'S EIN.

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

2022

This Form is Open to Public Inspection

For calendar plan year 2022 or fiscal plan year beginning 07/01/2022 and ending 06/30/2023

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	55958	34349
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)	611234	718614
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	3186470	973377
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	2572926	2796233
(2) U.S. Government securities	1c(2)	15948053	13413447
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)	8795472	11333531
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)	4545143	0
(5) Partnership/joint venture interests	1c(5)	6050693	10820070
(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)	55078477	59872336
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	202953	77665

		(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	97047379	100039622
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities	1j	6078469	4061789
k Total liabilities (add all amounts in lines 1g through1j)	1k	6078469	4061789
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	90968910	95977833

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)	7000320	
(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)		7000320
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	190466	
(B) U.S. Government securities	2b(1)(B)	318137	
(C) Corporate debt instruments	2b(1)(C)	566025	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	8282	
(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		1082910
(2) Dividends: **(A)** Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)	16570	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	1867519	
(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		1884089
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)	107336668	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	107404549	
(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		-67881
(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	969041	
(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		969041

		(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)		2728299
c Other income	2c		1027
d Total income. Add all **income** amounts in column (b) and enter total	2d		13597805
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	7969047	
(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)		7969047
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)	110096	
(2) Contract administrator fees	2i(2)	168480	
(3) Investment advisory and management fees	2i(3)	264075	
(4) Other	2i(4)	77184	
(5) Total administrative expenses. Add lines **2i(1)** through **(4)**	2i(5)		619835
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		8588882
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		5008923
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: SINGERLEWAK, LLP **(2)** EIN: 95-2302617

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

2022

This Form is Open to Public Inspection.

For calendar plan year 2022 or fiscal plan year beginning 07/01/2022 and ending 06/30/2023

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	46

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	7000319
b Enter the amount contributed by the employer to the plan for this plan year	6b	6949302
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 (1) contributed more than 5% of total contributions to the plan during the plan year or (2) was one of the top-ten highest contributors (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_____

PAINTING INDUSTRY OF HAWAII ANNUITY PLAN

FINANCIAL REPORT

June 30, 2023 and 2022

PAINTING INDUSTRY OF HAWAII ANNUITY PLAN
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LemkeChinen&Tanaka
A Division of SingerLewak

INDEPENDENT AUDITOR'S REPORT

Board of Trustees
Painting Industry of Hawaii Annuity Plan

Opinion

We have audited the 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, 2023 and 2022, 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 accompanying financial statements present fairly, in all material respects, the net assets available for benefits of Painting Industry of Hawaii Annuity Plan as of June 30, 2023 and 2022, 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 (GAAS). 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 (Contined)
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, 2023 and schedule of reportable transactions for the year ended June 30, 2023 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.

Singer Lewak LLP

March 30, 2024

PAINTING INDUSTRY OF HAWAII ANNUITY PLAN

STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS

June 30, 2023 and 2022

	2023	2022
Assets		
Investments, at fair value:		
Cash and money market funds	$ 2,796,232.90	$ 2,572,926.09
U.S. Government securities	7,073,455.06	8,340,317.00
U.S. Agency securities	6,339,991.69	7,607,735.69
Corporate and foreign bonds	11,333,530.84	8,795,471.47
Stocks	-	4,545,143.32
Exchange traded funds	22,910,894.04	21,618,080.26
Mutual funds	36,961,441.93	33,460,397.13
Municipal obligations	77,665.01	202,952.51
BlackSand Capital Opportunity Fund I, L.P.	1,338,691.00	1,370,807.00
BlackSand Capital Opportunity Fund II, L.P.	9,481,379.00	4,679,886.00
	98,313,281.47	93,193,716.47
Receivables:		
Employers' contributions	718,613.74	611,233.94
Dividend income receivable	73,988.10	-
Due from broker for securities sold	899,388.60	3,186,469.70
	1,691,990.44	3,797,703.64
Cash - checking account	34,349.01	55,958.14
Total assets	100,039,620.92	97,047,378.25
Liabilities		
Due to broker for securities purchased	4,061,789.02	6,078,468.55
Total liabilities	4,061,789.02	6,078,468.55
Net assets available for benefits	$ 95,977,831.90	$ 90,968,909.70

See notes to financial statements.

PAINTING INDUSTRY OF HAWAII ANNUITY PLAN

STATEMENTS OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS

Years Ended June 30, 2023 and 2022

	2023	2022
Additions:		
Investment income:		
Net appreciation / (depreciation) in fair market value of investments	$ 3,629,459.18	$ (13,959,441.83)
Dividends	2,074,183.87	1,675,388.64
Interest	892,814.71	471,757.41
Miscellaneous	3,410.99	1,298.21
UBIT Tax Refund / (Paid)	(4,825.00)	79,887.28
Total investment income / (loss)	6,595,043.75	(11,731,110.29)
Less investment expenses	264,074.54	302,368.94
Net investment income / (loss)	6,330,969.21	(12,033,479.23)
Contributions:		
Employers' contributions	7,000,320.16	6,230,442.09
Liquidated damages	2,441.06	-
Total contributions	7,002,761.22	6,230,442.09
Total additions	13,333,730.43	(5,803,037.14)
Deductions:		
Annuity benefits	7,969,046.82	11,119,773.09
General and administrative expenses:		
Administrative fees	168,480.00	168,480.00
Insurance	53,834.37	45,943.00
Audit fees	43,979.04	43,979.04
Data processing	30,168.00	30,168.00
Legal fees	19,674.19	6,455.57
Consultant fees	16,275.00	3,630.00
Seminars	13,132.43	5,100.00
Office expenses	9,967.41	8,594.80
Meeting expense	250.97	-
Payroll agreed upon procedures	-	24,370.59
Total general and administrative expenses	355,761.41	336,721.00
Total deductions	8,324,808.23	11,456,494.09
Net increase / (decrease)	5,008,922.20	(17,259,531.23)
Net assets available for benefits		
Beginning of year	90,968,909.70	108,228,440.93
End of year	$ 95,977,831.90	$ 90,968,909.70

See notes to financial statements.

NOTE 1 – 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.

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.

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.

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 the employee is credited with 301 hours for the plan year.

Retirement Benefits

Participants may elect to retire any time after attaining age 55. Benefits are payable under either one of the following methods.

- The purchase of a life annuity contract with or without period – certain or contingent annuity options; or
- One lump-sum settlement; or

NOTE 1 – DESCRIPTION OF PLAN (Continued)

Retirement Benefits (Continued)

- 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.

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.

Death and Disability Benefits

Upon the death of a participant before retirement, the accumulated share is paid to the participant's designated beneficiary of beneficiaries. In the event that a participant in the Plan becomes totally disabled, his accumulated share is paid to the participant in accordance with the method chosen in the Retirement Benefits section of the notes..

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, 2023 and 2022, 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.

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.

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 2 – SIGNIFICANT ACCOUNTING POLICIES

Basis of Accounting
The financial statements of the Plan are prepared on the accrual basis of accounting.

Use of Estimates
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. Actual results could differ from those estimates.

Employers' Contributions Receivable
Employers' contributions receivable represents amounts owed by employers for hours worked by covered employees as of June 30, 2023 and 2022. No provisions have been made for doubtful accounts.

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 3 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.

Payment of Benefits
Benefits are recorded when paid.

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.

Subsequent Events
Subsequent events have been evaluated through March 30, 2024, which is the date the financial statements were available to be issued.

NOTE 3 – 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 under FASB ASC 820 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.

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, 2023 and 2022.

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 3 – FAIR VALUE MEASUREMENTS (Continued)

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, 2023 and 2022. 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 3 – FAIR VALUE MEASUREMENTS (Continued)

	Assets at Fair Value as of June 30, 2023			
	Level 1	Level 2	Level 3	Total
Cash and money market funds	$ 2,796,232.90	$ -	$ -	$ 2,796,232.90
U.S. Government securities	7,073,455.06	-	-	7,073,455.06
U.S. Agency securities	-	6,339,991.69	-	6,339,991.69
Corporate and foreign bonds	-	11,333,530.84	-	11,333,530.84
Stocks	-	-	-	0.00
Exchange traded funds	22,910,894.04	-	-	22,910,894.04
Mutual funds	36,961,441.93	-	-	36,961,441.93
Municipal obligations	-	77,665.01	-	77,665.01
BlackSand Capital Opportunity Fund I, L.P.	-	-	1,338,691.00	1,338,691.00
BlackSand Capital Opportunity Fund II, L.P.	-	-	9,481,379.00	9,481,379.00
Total assets at fair value	$ 69,742,023.93	$ 17,751,187.54	$10,820,070.00	$ 98,313,281.47

	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

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, 2023 and 2022.

BlackSand Capital Opportunity Fund I, L.P.	June 30, 2023	June 30, 2022
Balance, beginning of year	$ 1,370,807.00	$ 1,855,775.00
Unrealized gains/(losses) relating to assets still held at the reporting date	(32,116.00)	(484,968.00)
Capital contributions	-	-
Distributions	-	-
Balance, end of year	$ 1,338,691.00	$ 1,370,807.00
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	$ (32,116.00)	$ (484,968.00)

NOTE 3 – FAIR VALUE MEASUREMENTS (Continued)

BlackSand Capital Opportunity Fund II, L.P.	June 30, 2023	June 30, 2022
Balance, beginning of year	$ 4,679,886.00	$ 1,969,156.00
Unrealized gains/(losses) relating to assets still held at the reporting date	1,088,501.38	(204,699.47)
Capital contributions	3,895,607.07	2,979,740.12
Distributions	(182,615.45)	(64,310.65)
Balance, end of year	$ 9,481,379.00	$ 4,679,886.00
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	$(1,088,501.38)	$ (204,699.47)

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 4 — 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, 2023 and 2022 the Plan's unfunded commitment was $576,751.40.

NOTE 5 – 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, 2023 and 2022 the Plan's unfunded commitment was $7,647,595.15 and $11,360,586.80, respectively.

NOTE 6 — DERIVATIVE FINANCIAL INSTRUMENTS – STRUCTURED NOTES

Structured Notes (Notes) purchased by the Plan are derivative financial instruments that are not designated as hedging instruments. The Notes invested into by the Plan are equity linked notes designed to mitigate risk. The Notes are unsecured senior debt obligations of the issuers and are designed to provide principal protection with exposure to potentially higher returns of equity market indexes. The Notes do not bear periodic interest and are intended to be held to maturity. They are not listed on any securities exchange and there may be little or no secondary market. However, according the Plan asset custodian, First Hawaiian Bank, the Plan may liquidate its investment at any time at market price.

As of June 30, 2023, the plan held structured notes with a fair value of $4,766,657.50.

Structured Note Issuer	June 30, 2023
JPMorgan Chase	$ 1,489,076.00
Barclays Bank PLC	1,113,445.00
Royal Bank of Canada	1,105,411.00
GS Finance Corporation	654,690.50
Citigroup Global Markets Holdings Inc.	404,035.00
Total	$ 4,766,657.50

For the year ended June 30, 2023, the Plan recognized unrealized gains/(losses) of $41,657.50, which is included in the net appreciation/(depreciation) in fair value of investments on the Statement of Changes in Net Assets Available for Benefits.

Structured Note Issuer	June 30, 2023
JPMorgan Chase	$ 19,076.00
Barclays Bank PLC	13,445.00
GS Finance Corporation	4,690.50
Citigroup Global Markets Holdings Inc.	4,035.00
Royal Bank of Canada	411.00
Total	$ 41,657.50

NOTE 7 – 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.

NOTE 7 – TAX STATUS (Continued)

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, 2023 and 2022, the Plan had unrelated business income taxes (refunded) and paid of $4,825.00 and ($79,887.28 , respectively. The Plan is subject to routine audits by taxing jurisdictions; however, there are currently no audits for any tax periods in progress.

NOTE 8 – 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 9 – 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 10 – 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.

PAINTING INDUSTRY OF HAWAII ANNUITY PLAN
EIN: 99-6032984 PLAN NUMBER: 001
JUNE 30, 2023
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	23,487.00	23,487.00
2,807,631.6800	BlackRock Liquidity FedFund	2,772,746.00	2,772,746.00
		2,796,233.00	2,796,233.00
U.S. GOVERNMENT SECURITIES			
2,755.0600	Fannie Mae Pool FN 888219 5.5% 01 Mar 2037	2,749.00	2,826.00
7,694.6400	Fannie Mae Pool FN 889572 5.5% 01 Jun 2038	7,686.00	7,900.00
10,476.6600	Fannie Mae Pool FN 930559 5% 01 Feb 2039	10,840.00	10,552.00
32,335.9100	Fannie Mae Pool FN AB1803 4% 01 Nov 2040	33,698.00	26,683.00
55,004.5700	Fannie Mae Pool FN AD0761 5% 01 Feb 2040	59,921.00	55,904.00
4,424.5600	Fannie Mae Pool FN AD3830 4.5% 01 Apr 2025	4,607.00	4,363.00
15,900.8200	Fannie Mae Pool FN AL8994 4% 01 Sep 2045	16,010.00	15,055.00
37,909.4700	Fannie Mae Pool FN AS0214 3.5% 01 Aug 2043	37,613.00	35,539.00
9,321.2400	Fannie Mae Pool FN AS9830 4% 01 Jun 2047	9,813.00	8,890.00
7,493.1600	Fannie Mae Pool FN AS9972 4% 01 Jul 2047	7,894.00	7,146.00
6,508.4600	Fannie Mae Pool FN BD5046 3.5% 01 Feb 2047	6,717.00	6,022.00
45,000.0000	Fannie Mae Pool FN BL6060 2.455% 01 Apr 2040	44,888.00	32,416.00
138,574.8200	Fannie Mae Pool FN BQ6913 2% 01 Dec 2051	122,871.00	113,062.00
69,687.8100	Fannie Mae Pool FN BQ7006 2% 01 Jan 2052	64,690.00	56,934.00
69,784.2400	Fannie Mae Pool FN BU1339 2.5% 01 Feb 2052	60,704.00	59,261.00
114,291.7700	Fannie Mae Pool FN BU7089 2% 01 Dec 2051	101,139.00	93,258.00
140,400.6000	Fannie Mae Pool FN BV8477 3% 01 May 2052	133,468.00	123,692.00
94,608.9100	Fannie Mae Pool FN BV8515 3% 01 May 2052	87,221.00	83,327.00
8,117.0000	Fannie Mae Pool FN CA0996 3.5% 01 Jan 2048	8,041.00	7,491.00
27,608.9800	Fannie Mae Pool FN CA1710 4.5% 01 May 2048	28,709.00	27,005.00
3,152.2000	Fannie Mae Pool FN CA1711 4.5% 01 May 2048	3,272.00	3,082.00
7,184.1500	Fannie Mae Pool FN CA2208 4.5% 01 Aug 2048	7,475.00	7,005.00
27,886.6100	Fannie Mae Pool FN CA2327 4% 01 Sep 2048	28,630.00	26,743.00
104,516.3900	Fannie Mae Pool FN CB0610 2.5% 01 May 2051	89,851.00	88,984.00
114,762.0800	Fannie Mae Pool FN CB2610 2% 01 Jan 2052	101,789.00	93,739.00
118,093.3400	Fannie Mae Pool FN FS1598 2% 01 Apr 2052	100,988.00	96,370.00
23,478.3100	Fannie Mae Pool FN MA1490 3% 01 Jul 2033	23,490.00	21,956.00

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(a)	(b) (c) Description of investment	(d) Cost	(e) Current Value
19,567.8100	Fannie Mae Pool FN MA1608 3.5% 01 Oct 2033	20,207.00	18,518.00
62,199.9000	Fannie Mae Pool FN MA1715 4% 01 Dec 2043	64,357.00	59,465.00
44,027.6800	Fannie Mae Pool FN MA2895 3% 01 Feb 2047	42,700.00	39,398.00
51,358.1200	Fannie Mae Pool FN MA3210 3.5% 01 Dec 2047	50,613.00	47,479.00
12,118.7200	Fannie Mae Pool FN MA3537 4.5% 01 Dec 2048	12,605.00	11,859.00
17,273.2600	Fannie Mae Pool FN MA3846 3% 01 Nov 2049	17,370.00	14,920.00
95,744.9900	Fannie Mae Pool FN MA4152 2% 01 Oct 2040	98,864.00	81,656.00
90,623.5500	Fannie Mae Pool FN MA4176 2% 01 Nov 2040	93,470.00	77,003.00
20,497.4900	Fannie Mae Pool FN MA4333 2% 01 May 2041	20,832.00	17,448.00
107,314.9900	Fannie Mae Pool FN MA4512 2.5% 01 Jan 2052	98,298.00	91,001.00
114,875.2500	Fannie Mae Pool FN MA4548 2.5% 01 Feb 2052	106,897.00	97,552.00
2,264.5300	Fannie Mae REMICS FNR 2007-64 FA Flt 25 Jul 2037	2,182.00	2,239.00
7,291.6600	Fannie Mae REMICS FNR 2018-57 QA 3.5% 25 May 2046	7,308.00	7,055.00
6,828.9300	Fannie Mae REMICS FNR 2018-86 JA 4% 25 May 2047	6,892.00	6,523.00
8,959.3000	Fannie Mae REMICS FNR 2018-94 KD 3.5% 25 Dec 2048	8,918.00	8,279.00
125,000.0000	Fnma Tba 30yr Mpt 3.500% 8/15/46	114,867.00	114,019.00
21,597.1100	Freddie Mac Gold Pool FG A47971 5% 01 Aug 2035	22,073.00	21,777.00
6,245.7100	Freddie Mac Gold Pool FG A61527 5% 01 Jul 2036	6,378.00	6,238.00
2,916.9300	Freddie Mac Gold Pool FG G04222 5.5% 01 Apr 2038	2,917.00	2,999.00
9,453.3500	Freddie Mac Gold Pool FG G04646 6% 01 Aug 2038	9,611.00	9,789.00
26,987.6200	Freddie Mac Gold Pool FG G04706 5.5% 01 Sep 2038	27,142.00	27,722.00
4,107.8500	Freddie Mac Gold Pool FG G08676 3.5% 01 Nov 2045	4,224.00	3,814.00
15,251.0400	Freddie Mac Gold Pool FG G08698 3.5% 01 Mar 2046	15,983.00	14,186.00
26,978.7200	Freddie Mac Gold Pool FG G08710 3% 01 Jun 2046	27,762.00	24,214.00
32,487.5000	Freddie Mac Gold Pool FG G08711 3.5% 01 Jun 2046	34,141.00	30,229.00
18,952.3000	Freddie Mac Gold Pool FG G08715 3% 01 Aug 2046	19,708.00	16,987.00
4,027.6400	Freddie Mac Gold Pool FG G08722 3.5% 01 Sep 2046	4,253.00	3,755.00
58,523.9300	Freddie Mac Gold Pool FG G08726 3% 01 Oct 2046	60,700.00	52,585.00
30,101.7500	Freddie Mac Gold Pool FG G08732 3% 01 Nov 2046	31,134.00	26,902.00
8,259.2400	Freddie Mac Gold Pool FG G08757 3.5% 01 Apr 2047	8,486.00	7,646.00
15,776.9400	Freddie Mac Gold Pool FG G08779 3.5% 01 Sep 2047	15,691.00	14,462.00
5,500.0600	Freddie Mac Gold Pool FG G08833 5% 01 Jul 2048	5,810.00	5,486.00
5,728.3500	Freddie Mac Gold Pool FG G08849 5% 01 Nov 2048	5,994.00	5,706.00
13,518.3600	Freddie Mac Gold Pool FG G16524 3.5% 01 May 2033	13,772.00	12,968.00
10,303.0300	Freddie Mac Gold Pool FG G16756 3.5% 01 Jan 2034	10,490.00	9,865.00
8,616.1400	Freddie Mac Gold Pool FG G18592 3% 01 Mar 2031	9,017.00	8,121.00

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JUNE 30, 2023
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(a)	(b) (c) Description of investment	(d) Cost	(e) Current Value
21,306.0600	Freddie Mac Gold Pool FG G18713 3.5% 01 Nov 2033	21,648.00	20,436.00
50,622.6200	Freddie Mac Gold Pool FG G60080 3.5% 01 Jun 2045	52,205.00	47,182.00
29,303.9900	Freddie Mac Gold Pool FG G60278 4% 01 Oct 2045	31,511.00	28,104.00
118,495.4100	Freddie Mac Gold Pool FG G67707 3.5% 01 Jan 2048	120,195.00	110,549.00
118,960.4100	Freddie Mac Gold Pool FG G67709 3.5% 01 Mar 2048	119,198.00	110,211.00
31,197.0300	Freddie Mac Gold Pool FG G67711 4% 01 Mar 2048	31,915.00	29,831.00
2,290.1000	Freddie Mac Gold Pool FG H00790 5.5% 01 May 2037	2,263.00	2,258.00
50,000.0000	Freddie Mac Multifamily Structured Pass Through Certificates FHMS K157 A3 Var 25 Aug 2033	50,669.00	47,491.00
23,613.8200	Freddie Mac Pool FR QE0312 2% 01 Apr 2052	20,795.00	19,276.00
15,224.8300	Freddie Mac Pool FR RE6029 3% 01 Feb 2050	15,384.00	13,128.00
114,712.4100	Freddie Mac Pool FR SD8194 2.5% 01 Feb 2052	106,777.00	97,414.00
116,992.9600	Freddie Mac Pool FR SD8199 2% 01 Mar 2052	102,373.00	95,546.00
118,461.0600	Freddie Mac Pool FR SD8212 2.5% 01 May 2052	109,204.00	100,499.00
115,899.3000	Freddie Mac REMICS FHR 4656 EZ 4% 15 Feb 2047	122,303.00	108,571.00
48,304.5500	Freddie Mac STACR REMIC Trust 2022-DNA1 STACR 2022-DNA1 M1A Flt 25 Jan 2042	47,576.00	47,464.00
13,977.0000	Ginnie Mae II Pool G2 MA3521 3.5% 20 Mar 2046	14,807.00	13,090.00
4,956.9300	Ginnie Mae II Pool G2 MA3597 3.5% 20 Apr 2046	5,255.00	4,643.00
12,979.2300	Ginnie Mae II Pool G2 MA3937 3.5% 20 Sep 2046	13,793.00	12,164.00
28,382.8200	Ginnie Mae II Pool G2 MA4069 3.5% 20 Nov 2046	29,294.00	26,621.00
38,281.8000	Ginnie Mae II Pool G2 MA4126 3% 20 Dec 2046	38,761.00	34,772.00
36,053.8500	Ginnie Mae II Pool G2 MA4195 3% 20 Jan 2047	37,237.00	32,709.00
10,979.1700	Ginnie Mae II Pool G2 MA4382 3.5% 20 Apr 2047	11,447.00	10,283.00
7,073.6300	Ginnie Mae II Pool G2 MA4454 5% 20 May 2047	7,600.00	7,063.00
21,539.3200	Ginnie Mae II Pool G2 MA4586 3.5% 20 Jul 2047	21,381.00	20,176.00
20,187.6600	Ginnie Mae II Pool G2 MA4588 4.5% 20 Jul 2047	21,052.00	19,810.00
7,984.6300	Ginnie Mae II Pool G2 MA4719 3.5% 20 Sep 2047	8,271.00	7,458.00
8,324.0200	Ginnie Mae II Pool G2 MA4722 5% 20 Sep 2047	8,942.00	8,312.00
29,789.6200	Ginnie Mae II Pool G2 MA4837 3.5% 20 Nov 2047	30,090.00	27,864.00
10,950.1000	Ginnie Mae II Pool G2 MA4838 4% 20 Nov 2047	11,499.00	10,510.00
15,707.0800	Ginnie Mae II Pool G2 MA5078 4% 20 Mar 2048	16,072.00	15,078.00
17,320.5200	Ginnie Mae II Pool G2 MA5399 4.5% 20 Aug 2048	17,953.00	16,930.00
27,581.1000	Ginnie Mae II Pool G2 MA5466 4% 20 Sep 2048	28,316.00	26,314.00
6,025.4400	Ginnie Mae II Pool G2 MA5597 5% 20 Nov 2048	6,292.00	6,012.00
5,432.4700	Ginnie Mae II Pool G2 MA6030 3.5% 20 Jul 2049	5,553.00	4,964.00
2,439.3000	Ginnie Mae II Pool G2 MA6209 3% 20 Oct 2049	2,456.00	2,134.00
275,000.0000	GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/54	238,254.00	238,112.00

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(a)	(b) (c) Description of investment	(d) Cost	(e) Current Value
100,000.0000	GNMAII JUMBO TBA 30YR MPT 4.500% 7/15/54	96,875.00	96,516.00
50,000.0000	GNMAII JUMBO TBA 30YR MPT 5.000% 7/15/54	49,373.00	49,133.00
13,824.7500	Government National Mortgage Association GNR 2014-108 PA 2.625% 20 Dec 2039	13,879.00	12,885.00
125,000.0000	UMBS TBA 30Yr MPT 2.000% 7/15/50	102,500.00	101,929.00
425,000.0000	UMBS TBA 30YR MPT 2.000% 8/15/53	346,700.00	347,055.00
375,000.0000	UMBS TBA 30YR MPT 2.500% 7/15/54	319,301.00	317,959.00
100,000.0000	UMBS TBA 30Yr MPT 2.500% 8/15/50	84,705.00	84,914.00
300,000.0000	UMBS TBA 30YR MPT 3.000% 7/15/54	265,078.00	264,012.00
150,000.0000	UMBS TBA 30YR MPT 3.000% 8/15/53	132,270.00	132,194.00
350,000.0000	UMBS TBA 30YR MPT 4.000% 7/15/54	330,307.00	328,440.00
125,000.0000	UMBS TBA 30YR MPT 4.500% 7/15/54	120,674.00	120,176.00
100,000.0000	UMBS TBA 30YR MPT 4.500% 8/15/53	96,176.00	96,188.00
425,000.0000	UMBS TBA 30YR MPT 5.000% 7/15/54	419,354.00	416,432.00
375,000.0000	UMBS TBA 30yr Mpt 5.500% 15 Jul 2053	373,931.00	373,185.00
49,310.2400	United States Small Business Administration SBAP 2022-25H 1 3.8% 01 Aug 2047	49,310.00	46,309.00
61,000.0000	United States Treasury Bill Zero 03 Oct 2023	59,975.00	60,194.00
127,000.0000	United States Treasury Inflation Indexed Bonds 1.125% 15 Jan 2033	124,863.00	123,868.00
112,000.0000	United States Treasury Inflation Indexed Bonds 1.25% 15 Apr 2028	112,154.00	109,575.00
744,000.0000	United States Treasury Note/Bond 2% 15 Nov 2041	640,361.00	544,601.00
1,030,000.0000	United States Treasury Note/Bond 3.375% 15 May 2033	1,015,673.00	993,311.00
399,000.0000	United States Treasury Note/Bond 3.625% 15 May 2053	387,859.00	383,475.00
275,000.0000	United States Treasury Note/Bond 3.625% 31 May 2028	272,740.00	268,986.00
579,000.0000	United States Treasury Note/Bond 3.875% 15 May 2043	566,515.00	564,977.00
1,363,000.0000	United States Treasury Note/Bond 4% 30 Jun 2028	1,363,169.00	1,355,544.00
428,000.0000	United States Treasury Note/Bond 4.125% 15 Jun 2026	427,256.00	423,686.00
220,000.0000	United States Treasury Note/Bond 4.25% 31 May 2025	219,359.00	217,232.00
2,052,000.0000	United States Treasury Note/Bond 4.625% 30 Jun 2025	2,048,276.00	2,042,622.00
		13,873,414.00	13,413,447.00

CORPORATE DEBT INSTRUMENTS

30,000.0000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust 3.3% 30 Jan 2032	28,805.00	24,564.00
55,000.0000	Air Lease Corp 2.2% 15 Jan 2027	54,340.00	48,771.00
10,000.0000	Air Lease Corp 3.625% 01 Dec 2027	10,362.00	9,120.00
35,000.0000	Alcon Finance Corp 3% 23 Sep 2029	34,503.00	30,886.00

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	25,000.0000	American Assets Trust LP 3.375% 01 Feb 2031	22,195.00	19,529.00
	10,000.0000	American Homes 4 Rent LP 2.375% 15 Jul 2031	7,656.00	7,934.00
	10,000.0000	American Homes 4 Rent LP 3.375% 15 Jul 2051	6,705.00	6,531.00
	5,000.0000	American Tower Corp 2.7% 15 Apr 2031	4,105.00	4,142.00
	20,000.0000	American Tower Corp 5.55% 15 Jul 2033	19,930.00	20,137.00
	25,000.0000	American Tower Corp 5.65% 15 Mar 2033	24,886.00	25,340.00
	15,000.0000	Amgen Inc 5.25% 02 Mar 2033	14,953.00	15,019.00
	15,000.0000	Amgen Inc 5.6% 02 Mar 2043	14,916.00	15,045.00
	25,000.0000	Amgen Inc 5.65% 02 Mar 2053	25,120.00	25,318.00
	10,000.0000	Aon Corp / Aon Global Holdings PLC 2.6% 02 Dec 2031	9,992.00	8,230.00
	35,000.0000	Aon Corp 2.8% 15 May 2030	36,026.00	30,282.00
	10,000.0000	Arizona Public Service 5.55% 01 Aug 2033	9,986.00	9,976.00
	15,000.0000	Arizona Public Service Co 3.35% 15 May 2050	10,367.00	10,328.00
	15,000.0000	Arthur J Gallagher & Co 5.75% 02 Mar 2053	14,850.00	15,039.00
	9,000.0000	AT&T Inc 3.8% 01 Dec 2057	9,411.00	6,516.00
	42,000.0000	AT&T Inc 4.85% 01 Mar 2039	40,022.00	38,576.00
	60,000.0000	Athene Global Funding 1.985% 19 Aug 2028	59,635.00	48,149.00
	5,000.0000	Athene Global Funding 2.717% 07 Jan 2029	5,000.00	4,072.00
	15,000.0000	Athene Global Funding 3.205% 08 Mar 2027	15,000.00	13,420.00
	55,000.0000	Avolon Holdings Funding Ltd 2.528% 18 Nov 2027	55,494.00	46,371.00
	25,000.0000	Avolon Holdings Funding Ltd 2.875% 15 Feb 2025	24,982.00	23,249.00
	25,000.0000	Bacardi Ltd 4.45% 15 May 2025	27,765.00	24,329.00
	15,000.0000	Baltimore Gas and Electric Co 5.4% 01 Jun 2053	14,993.00	15,239.00
	55,000.0000	Bank of America Corp Variable 1.658% 11 Mar 2027	53,794.00	49,493.00
	55,000.0000	Bank of America Corp Variable 1.734% 22 Jul 2027	55,000.00	49,102.00
	40,000.0000	Bank of America Corp Variable 2.087% 14 Jun 2029	39,934.00	34,126.00
	45,000.0000	Bank of America Corp Variable 2.299% 21 Jul 2032	36,191.00	35,990.00
	350,000.0000	Barclays Bank PLC 10.15% 16 Feb 2024	350,000.00	356,370.00
	250,000.0000	Barclays Bank PLC 7.45% 18 Oct 2023	250,000.00	250,425.00
	500,000.0000	Barclays Bank Plc 9.75% 16 Jan 2024	500,000.00	506,650.00
	45,000.0000	BAT Capital Corp 4.54% 15 Aug 2047	41,769.00	33,078.00
	30,000.0000	Bayer US Finance II LLC 4.4% 15 Jul 2044	33,073.00	23,907.00
	60,000.0000	Bayer US Finance II LLC 4.625% 25 Jun 2038	65,070.00	52,241.00
	46,393.9800	Bear Stearns ALT-A Trust 2004-12 BALTA 2004-12 1M1 Flt 25 Jan 2035	46,046.00	45,594.00
	14,000.0000	Becton Dickinson & Co 3.734% 15 Dec 2024	13,532.00	13,590.00
	20,000.0000	Berry Global Inc 1.57% 15 Jan 2026	19,833.00	18,035.00

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40,000.0000	Berry Global Inc 1.65% 15 Jan 2027	34,636.00	34,504.00
15,000.0000	Boeing Co/The 4.875% 01 May 2025	16,804.00	14,785.00
8,567.4800	Brazos Education Loan Authority Inc BELA 2012-1 A1 Flt 26 Dec 2035	8,330.00	8,453.00
61,822.7200	Brazos Higher Education Authority Inc BRHEA 2011-2 A3 Flt 27 Oct 2036	58,717.00	61,235.00
25,000.0000	Brixmor Operating Partnership LP 4.05% 01 Jul 2030	22,588.00	22,525.00
11,000.0000	Broadcom Inc 2.6% 15 Feb 2033	7,694.00	8,596.00
15,000.0000	Broadcom Inc 3.469% 15 Apr 2034	15,697.00	12,305.00
59,633.7900	BX Commercial Mortgage Trust 2020-VKNG BX 2020-VKNG A Flt 15 Oct 2037	59,792.00	58,884.00
15,000.0000	BX Trust 2019-OC11 BX 2019-OC11 A 3.202% 09 Dec 2041	15,449.00	12,818.00
90,000.0000	BXHPP Trust 2021-FILM BXHPP 2021-FILM A Flt 15 Aug 2036	85,950.00	84,668.00
35,000.0000	Capital One Financial Corp Variable 3.273% 01 Mar 2030	35,000.00	29,718.00
65,000.0000	Centene Corp 3% 15 Oct 2030	65,000.00	54,164.00
30,000.0000	Century Plaza Towers 2019-CPT CPTS 2019-CPT A 2.865% 13 Nov 2039	30,899.00	24,122.00
89,945.2000	CF Hippolyta Issuer LLC SORT 2020-1 B1 2.28% 15 Jul 2060	81,941.00	80,333.00
30,000.0000	Charter Communications Operating LLC / Charter Communications Operating Capital 2.3% 01 Feb 2032	26,015.00	22,710.00
25,000.0000	Charter Communications Operating LLC / Charter Communications Operating Capital 4.8% 01 Mar 2050	27,626.00	18,863.00
5,000.0000	Charter Communications Operating LLC / Charter Communications Operating Capital 5.375% 01 Apr 2038	5,336.00	4,260.00
26,000.0000	Cigna Group/The 3.4% 15 Mar 2051	26,450.00	18,927.00
32,000.0000	Cigna Group/The 5.4% 15 Mar 2033	31,989.00	32,560.00
100,000.0000	Citigroup Commercial Mortgage Trust 2020-420K CGCMT 2020-420K A 2.456% 10 Nov 2042	84,938.00	80,202.00
50,000.0000	Citigroup Global Markets Holdings Inc/United States 8.7% 13 Jun 2024	50,000.00	50,045.00
350,000.0000	Citigroup Global Markets Holdings Inc/United States 9.7% 05 Mar 2024	350,000.00	353,990.00
85,000.0000	Citigroup Inc 3.057% 25 Jan 2033	77,155.00	70,965.00
20,000.0000	Citigroup Inc Variable 2.572% 03 Jun 2031	17,182.00	16,686.00
10,000.0000	Citigroup Inc Variable 2.976% 05 Nov 2030	9,052.00	8,666.00
10,000.0000	Citigroup Inc Variable 3.07% 24 Feb 2028	10,000.00	9,202.00
40,000.0000	Citigroup Inc Variable 4.412% 31 Mar 2031	45,518.00	37,610.00
25,000.0000	CommonSpirit Health 2.782% 01 Oct 2030	25,329.00	21,017.00
20,000.0000	Credit Suisse Group Ag 3.091% 14 May 2032	18,060.00	16,179.00
5,000.0000	Credit Suisse Group AG Variable 2.593% 11 Sep 2025	3,300.00	4,766.00
99,751.8300	Credit Suisse Mortgage Capital Certificates 2019-ICE4 CSMC 2019-ICE4 C Flt 15 May 2036	97,383.00	98,676.00
33,904.6000	Credit-Based Asset Servicing and Securitization LLC CBASS 2003-CB3 AF1 Stp 25 Dec 2032	28,904.00	31,150.00
30,000.0000	CubeSmart LP 2.25% 15 Dec 2028	29,855.00	25,277.00
50,000.0000	CVS Health Corp 5.05% 25 Mar 2048	54,167.00	46,010.00
30,000.0000	DC Office Trust 2019-MTC DCOT 2019-MTC A 2.965% 15 Sep 2045	30,898.00	23,663.00
73,855.6200	Delta Air Lines 2020-1 Class AA Pass Through Trust 2% 10 Dec 2029	73,856.00	65,017.00

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	40,000.0000	DNB Bank ASA 1.127% 16 Sep 2026	39,546.00	32,300.00
	9,000.0000	Duke Energy Carolinas LLC 5.35% 15 Jan 2053	9,581.00	9,104.00
	67,000.0000	Duke Energy Corp 3.4% 15 Jun 2029	66,898.00	60,389.00
	4,053.1100	Educational Funding of the South Inc EFOTS 2011-1 A2 Flt 25 Apr 2035	3,912.00	4,045.00
	5,000.0000	Enbridge Inc 5.7% 08 Mar 2033	5,065.00	5,069.00
	5,000.0000	Energy Transfer LP 5% 15 May 2050	4,492.00	4,217.00
	68,000.0000	Energy Transfer LP 5.4% 01 Oct 2047	68,636.00	59,795.00
	35,000.0000	Exelon Corp 5.3% 15 Mar 2033	35,102.00	34,888.00
	20,000.0000	Extra Space Storage LP 2.35% 15 Mar 2032	14,366.00	15,622.00
	65,000.0000	Farmers Insurance Exchange Variable 4.747% 01 Nov 2057	66,295.00	50,944.00
	21,105.4300	First Franklin Mortgage Loan Trust 2004-FF5 FFML 2004-FF5 A3C Flt 25 Aug 2034	19,529.00	19,639.00
	35,000.0000	Fiserv Inc 5.6% 02 Mar 2033	34,854.00	35,610.00
	25,000.0000	Global Payments Inc 5.3% 15 Aug 2029	24,999.00	24,356.00
	5,000.0000	GLP Capital LP / GLP Financing II Inc 4% 15 Jan 2031	4,292.00	4,323.00
	5,000.0000	GLP Capital LP / GLP Financing II Inc 5.3% 15 Jan 2029	4,999.00	4,761.00
	40,000.0000	GLP Capital LP / GLP Financing II Inc 5.375% 15 Apr 2026	42,213.00	39,156.00
	65,000.0000	Goldman Sachs Group Inc/The 1.217% 06 Dec 2023	65,000.00	63,749.00
	25,000.0000	Goldman Sachs Group Inc/The Floating 5.83123% 21 Oct 2024	24,982.00	24,577.00
	50,000.0000	Goldman Sachs Group Inc/The Variable 1.431% 09 Mar 2027	49,954.00	44,676.00
	55,000.0000	Goldman Sachs Group Inc/The Variable 1.542% 10 Sep 2027	55,004.00	48,340.00
	25,000.0000	Goldman Sachs Group Inc/The Variable 2.383% 21 Jul 2032	20,469.00	20,025.00
	5,000.0000	Goldman Sachs Group Inc/The Variable 2.65% 21 Oct 2032	4,196.00	4,076.00
	250,000.0000	GS Finance Corp 8.05% 16 Jan 2024	250,000.00	251,243.00
	400,000.0000	GS Finance Corp 8.4% 25 Mar 2024	400,000.00	403,448.00
	129,688.8900	GS Mortgage-Backed Securities Corp Trust 2021-PJ1 GSMBS 2021-PJ1 A2 Var 25 Jun 2051	125,960.00	104,263.00
	80,790.8900	GS Mortgage-Backed Securities Trust 2021-INV1 GSMBS 2021-INV1 A6 Var 25 Dec 2051	70,604.00	68,940.00
	0.0200	GSAMP Trust 2006-NC1 GSAMP 2006-NC1 A3 Flt 25 Feb 2036	-	-
	23,000.0000	HCA Inc 3.5% 15 Jul 2051	15,536.00	15,873.00
	30,000.0000	HCA Inc 4.125% 15 Jun 2029	33,715.00	27,745.00
	40,000.0000	HCA Inc 5.25% 15 Jun 2049	40,421.00	36,043.00
	15,000.0000	HCA Inc 5.5% 15 Jun 2047	16,580.00	14,058.00
	25,000.0000	HCA Inc Exchanged 3.625% 15 Mar 2032	23,560.00	21,700.00
	15,000.0000	Healthcare Realty Holdings LP 2% 15 Mar 2031	11,563.00	11,511.00
	15,000.0000	Healthcare Realty Holdings LP 2.4% 15 Mar 2030	12,110.00	11,871.00
	25,000.0000	Healthcare Realty Holdings LP 3.1% 15 Feb 2030	22,177.00	21,412.00
	15,000.0000	Hess Corp 5.6% 15 Feb 2041	15,193.00	14,332.00

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40,000.0000	HSBC Hldgs PLC 1.589% 24 May 2027	39,800.00	35,291.00
55,000.0000	HSBC Holdings 2.013% 22 Sep 2028	54,918.00	47,113.00
35,000.0000	HSBC Holdings PLC Variable 6.332% 09 Mar 2044	34,831.00	36,238.00
30,000.0000	Hudson Pacific Properties LP 3.95% 01 Nov 2027	27,736.00	21,812.00
5,000.0000	Hudson Pacific Properties LP 4.65% 01 Apr 2029	5,749.00	3,527.00
30,000.0000	Hudson Yards 2019-55HY Mortgage Trust HY 2019-55HY A Var 10 Dec 2041	30,832.00	25,248.00
25,000.0000	Humana Inc 3.7% 23 Mar 2029	24,968.00	22,882.00
10,000.0000	Imperial Brands Fin PLC 6.125% 27 Jul 2027	9,896.00	10,017.00
25,000.0000	Imperial Brands Finance PLC 3.125% 26 Jul 2024	26,342.00	24,154.00
10,000.0000	Intercontinental Exchange Inc 1.85% 15 Sep 2032	9,006.00	8,004.00
41,000.0000	International Flavors & Fragrances Inc 2.3% 01 Nov 2030	37,751.00	32,490.00
5,000.0000	International Flavors & Fragrances Inc 3.468% 01 Dec 2050	3,341.00	3,340.00
5,000.0000	International Flavors & Fragrances Inc 5% 26 Sep 2048	4,112.00	4,223.00
9,000.0000	Invitation Homes Operating Partnership LP 2% 15 Aug 2031	6,624.00	6,892.00
10,000.0000	Invitation Homes Operating Partnership LP 2.7% 15 Jan 2034	7,684.00	7,553.00
113,158.0200	J.P. Morgan Mortgage Trust 2021-14 JPMMT 2021-14 A3 Var 25 May 2052	112,575.00	91,114.00
113,801.9300	J.P. Morgan Mortgage Trust 2022-1 JPMMT 2022-1 A3 Var 25 Jul 2052	110,352.00	91,775.00
20,000.0000	JBS USA LUX SA / JBS USA Food Co / JBS USA Finance Inc 3% 02 Feb 2029	19,673.00	16,960.00
30,000.0000	JBS USA LUX SA / JBS USA Food Co / JBS USA Finance Inc 3% 15 May 2032	29,613.00	23,024.00
10,000.0000	JBS USA LUX SA / JBS USA Food Co / JBS USA Finance Inc 3.75% 01 Dec 2031	9,425.00	8,200.00
95,000.0000	Jersey Central Power & Light Co 2.75% 01 Mar 2032	94,740.00	78,358.00
350,000.0000	JP Morgan Chase Financial 8.3% 30 Nov 2023	350,000.00	351,750.00
100,000.0000	JP Morgan Mortgage Acquisition Trust 2007-CH1 JPMAC 2007-CH1 MV8 Flt 25 Nov 2036	99,875.00	99,844.00
40,000.0000	JPMorgan Chase & Co Variable 1.561% 10 Dec 2025	40,000.00	37,452.00
40,000.0000	JPMorgan Chase & Co Variable 1.578% 22 Apr 2027	40,000.00	35,928.00
35,000.0000	JPMorgan Chase & Co Variable 1.953% 04 Feb 2032	28,814.00	27,888.00
25,000.0000	JPMorgan Chase & Co Variable 2.545% 08 Nov 2032	21,554.00	20,483.00
20,000.0000	JPMorgan Chase & Co Variable 2.58% 22 Apr 2032	19,102.00	16,612.00
5,000.0000	JPMorgan Chase & Co Variable 2.947% 24 Feb 2028	5,000.00	4,591.00
550,000.0000	Jpmorgan Chase Financial 8.55% 03 Apr 2024	550,000.00	557,260.00
500,000.0000	JPMorgan Chase Financial Co LLC 10.6% 25 Apr 2024	500,000.00	509,450.00
70,000.0000	JPMorgan Chase Financial Co LLC 9% 09 May 2024	70,000.00	70,616.00
65,000.0000	Keyspan Gas East Corp 3.586% 18 Jan 2052	65,000.00	43,886.00
15,000.0000	Kilroy Realty LP 2.65% 15 Nov 2033	11,649.00	10,168.00
20,000.0000	Lexington Realty Trust 2.375% 01 Oct 2031	15,258.00	15,223.00
30,000.0000	Life Storage LP 2.4% 15 Oct 2031	24,722.00	23,756.00

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65,000.0000	Macquarie Group Ltd Variable 2.871% 14 Jan 2033	65,000.00	51,912.00
55,000.0000	Madison Park Funding XLVIII Ltd MDPK 2021-48A A Flt 19 Apr 2033	54,038.00	54,481.00
37,633.0900	Merrill Lynch Mortgage Investors Trust Series MLCC 2003-D MLCC 2003-D A Flt 25 Aug 2028	37,204.00	35,691.00
10,000.0000	Meta Platforms Inc 4.45% 15 Aug 2052	8,624.00	8,695.00
25,000.0000	Meta Platforms Inc 5.6% 15 May 2053	24,931.00	25,675.00
20,000.0000	MKT 2020-525M Mortgage Trust MKT 2020-525M A 2.694% 12 Feb 2040	20,599.00	14,845.00
20,000.0000	Morgan Stanley Variable 1.164% 21 Oct 2025	20,000.00	18,693.00
40,000.0000	Morgan Stanley Variable 1.512% 20 Jul 2027	40,000.00	35,439.00
35,000.0000	Morgan Stanley Variable 1.593% 04 May 2027	30,763.00	31,333.00
20,000.0000	Morgan Stanley Variable 1.928% 28 Apr 2032	15,975.00	15,613.00
25,000.0000	Morgan Stanley Variable 2.484% 16 Sep 2036	19,310.00	18,969.00
35,961.3600	MortgageIT Trust 2005-1 MHL 2005-1 1A1 Flt 25 Feb 2035	35,973.00	34,461.00
58,518.3900	MortgageIT Trust 2005-5 MHL 2005-5 A1 Flt 25 Dec 2035	57,570.00	55,494.00
35,000.0000	NatWest Group PLC Variable 4.269% 22 Mar 2025	37,901.00	34,377.00
45,504.1800	Navient Student Loan Trust 2014-3 NAVSL 2014-3 A Flt 25 Mar 2083	45,504.00	43,847.00
33,583.6900	Navient Student Loan Trust 2014-4 NAVSL 2014-4 A Flt 25 Mar 2083	33,584.00	32,465.00
86,246.2900	Navient Student Loan Trust 2015-2 NAVSL 2015-2 A3 Flt 26 Nov 2040	86,246.00	83,738.00
50,000.0000	Octagon 67 Ltd OCT67 2023-1A A1 Flt 25 Apr 2036	50,000.00	49,824.00
15,000.0000	Oncor Electric Delivery Co LLC Exchanged 4.95% 15 Sep 2052	14,282.00	14,465.00
35,000.0000	One Bryant Park Trust 2019-OBP OBP 2019-OBP A 2.51641% 15 Sep 2054	35,000.00	28,416.00
0.2100	Option One Mortgage Loan Trust 2006-1 OOMLT 2006-1 1A1 Flt 25 Jan 2036	-	-
15,000.0000	Oracle Corp 3.8% 15 Nov 2037	11,899.00	12,260.00
66,000.0000	Oracle Corp 3.95% 25 Mar 2051	64,438.00	49,975.00
15,000.0000	Oracle Corp 6.9% 09 Nov 2052	14,991.00	16,772.00
20,000.0000	Park Aerospace Holdings Ltd 5.5% 15 Feb 2024	21,731.00	19,772.00
10,000.0000	Petroleos Mexicanos 6.35% 12 Feb 2048	6,215.00	6,048.00
12,000.0000	Petroleos Mexicanos 6.625% 15 Jun 2035	8,190.00	8,368.00
20,000.0000	Petroleos Mexicanos 6.95% 28 Jan 2060	17,409.00	12,472.00
10,000.0000	Physicians Realty LP 2.625% 01 Nov 2031	7,701.00	7,779.00
15,000.0000	Piedmont Operating Partnership LP 2.75% 01 Apr 2032	12,078.00	10,100.00
20,000.0000	Pilgrim's Pride Corp 6.25% 01 Jul 2033	19,862.00	19,372.00
40,000.0000	PNC Financial Services Group Inc/The Variable 5.068% 24 Jan 2034	40,201.00	38,358.00
10,000.0000	PNC Financial Services Group Inc/The Variable 5.582% 12 Jun 2029	10,000.00	9,953.00
15,000.0000	Public Service Co of Colorado 5.25% 01 Apr 2053	14,895.00	14,406.00
50,000.0000	Rad CLO 18 Ltd RAD 2023-18A A1 Flt 15 Apr 2036	50,000.00	49,897.00
35,000.0000	Reynolds American Inc 5.7% 15 Aug 2035	42,021.00	32,876.00

PAINTING INDUSTRY OF HAWAII ANNUITY PLAN
EIN: 99-6032984 PLAN NUMBER: 001
JUNE 30, 2023
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
5,000.0000	Reynolds American Inc 5.85% 15 Aug 2045	5,220.00	4,446.00
50,000.0000	Royal Bank of Canada 7.5% 11 Apr 2024	50,000.00	49,710.00
500,000.0000	Royal Bank Of Canada 8.05% 22 May 2024	500,000.00	500,200.00
55,000.0000	Royal Bank of Canada 8.25% 06 Jun 2024	55,000.00	54,901.00
500,000.0000	Royal Bank of Canada 8.75% 29 Feb 2024	500,000.00	500,600.00
5,000.0000	Sabine Pass Liquefaction LLC 4.5% 15 May 2030	4,784.00	4,753.00
10,000.0000	Santander UK Group Holdings PLC Variable 1.089% 15 Mar 2025	9,483.00	9,580.00
10,000.0000	Santander UK Group Holdings PLC Variable 1.673% 14 Jun 2027	9,768.00	8,613.00
40,000.0000	Santander UK Group Holdings PLC Variable 2.896% 15 Mar 2032	33,587.00	32,335.00
50,000.0000	Santander UK Group Holdings PLC Variable 4.796% 15 Nov 2024	55,440.00	49,618.00
21,729.3200	Sequoia Mortgage Trust 2003-3 SEMT 2003-3 A1 Flt 20 Jul 2033	20,507.00	19,959.00
73,617.0300	SLM Student Loan Trust 2006-8 SLMA 2006-8 A6 Flt 25 Jan 2041	64,599.00	69,977.00
30,000.0000	SLM Student Loan Trust 2008-2 SLMA 2008-2 B Flt 25 Jan 2083	25,982.00	29,831.00
30,000.0000	SLM Student Loan Trust 2008-3 SLMA 2008-3 B Flt 26 Apr 2083	26,568.00	26,016.00
30,000.0000	SLM Student Loan Trust 2008-4 SLMA 2008-4 B Flt 25 Apr 2073	27,089.00	28,464.00
30,000.0000	SLM Student Loan Trust 2008-5 SLMA 2008-5 B Flt 25 Jul 2073	29,093.00	29,195.00
30,000.0000	SLM Student Loan Trust 2008-6 SLMA 2008-6 B Flt 26 Jul 2083	28,657.00	28,282.00
30,000.0000	SLM Student Loan Trust 2008-7 SLMA 2008-7 B Flt 26 Jul 2083	28,811.00	27,620.00
45,593.9800	SLM Student Loan Trust 2011-2 SLMA 2011-2 A2 Flt 25 Oct 2034	43,656.00	45,394.00
50,000.0000	Southern Co Gas Capital Corp 3.25% 15 Jun 2026	51,671.00	47,082.00
25,000.0000	Southwestern Elec Power 3.25% 01 Nov 2051	16,056.00	16,767.00
50,000.0000	Southwestern Electric Power Co 2.75% 01 Oct 2026	49,948.00	45,846.00
47,500.0000	Sprint Spectrum Co LLC / Sprint Spectrum Co II LLC / Sprint Spectrum Co III LLC 5.152% 20 Mar 2028	53,794.00	46,999.00
4,890.6100	Structured Asset Securities Corp Mortgage Pass-Through Ctfs Ser 2003-34A SASC 2003-34A 3A3 Var 11/25	4,732.00	4,811.00
20,000.0000	Take-Two Interactive Software Inc 4% 14 Apr 2032	20,007.00	18,320.00
5,000.0000	Teachers Insurance & Annuity Association of America 4.27% 15 May 2047	6,256.00	4,134.00
25,000.0000	Tencent Holdings Ltd 3.975% 11 Apr 2029	27,262.00	23,243.00
85,000.0000	Time Warner Cable LLC 5.5% 01 Sep 2041	83,426.00	70,715.00
10,000.0000	Time Warner Cable LLC 5.875% 15 Nov 2040	9,134.00	8,822.00
16,000.0000	T-Mobile USA Inc 3.375% 15 Apr 2029	14,209.00	14,449.00
50,000.0000	T-Mobile USA Inc 3.875% 15 Apr 2030	52,334.00	46,064.00
15,000.0000	T-Mobile USA Inc 4.375% 15 Apr 2040	14,704.00	13,246.00
10,000.0000	UBS Group AG Note 4.550% 15 Apr 2026	6,300.00	9,612.00
15,000.0000	UBS Group AG Variable 3.869% 12 Jan 2029	12,711.00	13,560.00
50,000.0000	UBS Group AG Variable 4.194% 01 Apr 2031	44,250.00	44,503.00
15,000.0000	UBS Group AG Variable 6.373% 15 Jul 2026	10,550.00	14,905.00

PAINTING INDUSTRY OF HAWAII ANNUITY PLAN
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JUNE 30, 2023
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(a)	(b) (c) Description of investment	(d) Cost	(e) Current Value
115,000.0000	UBS Group AG Variable 9.016% 15 Nov 2033	118,964.00	137,844.00
35,000.0000	United Airlines 2023-1 Class A Pass Through Trust 5.8% 15 Jan 2036	35,000.00	35,044.00
10,000.0000	UnitedHealth Group Inc 4.45% 15 Dec 2048	12,609.00	9,091.00
30,000.0000	US Bancorp Variable 4.839% 01 Feb 2034	29,641.00	28,021.00
10,000.0000	US Bancorp Variable 5.836% 12 Jun 2034	10,000.00	10,072.00
15,000.0000	US Bancorp Variable 5.85% 21 Oct 2033	15,000.00	15,020.00
25,000.0000	VICI Properties LP / VICI Note Co Inc 3.875% 15 Feb 2029	22,218.00	21,939.00
10,000.0000	VICI Properties LP / VICI Note Co Inc 4.5% 01 Sep 2026	9,575.00	9,447.00
9,000.0000	VICI Properties LP 5.125% 15 May 2032	8,702.00	8,421.00
10,000.0000	VICI Properties LP 5.625% 15 May 2052	9,977.00	8,908.00
44,000.0000	Vodafone Group PLC 4.875% 19 Jun 2049	50,596.00	38,972.00
51,244.5400	WaMu Mortgage Pass-Through Certificates Series 2004-AR12 Trust WAMU 2004-AR12 A2A Flt 25 Oct 2044	49,848.00	47,065.00
50,954.4100	WaMu Mortgage Pass-Through Certificates Series 2005-AR13 Trust WAMU 2005-AR13 A1A1 Flt 25 Oct 2045	48,908.00	47,908.00
50,000.0000	Warnermedia Holdings Inc 5.05% 15 Mar 2042	50,000.00	42,144.00
58,000.0000	Warnermedia Holdings Inc 5.141% 15 Mar 2052	54,846.00	47,227.00
11,688.1400	Washington Mutual MSC Mortgage Pass-Through Certificates Series 2004-RA4 Trust WAMMS 2004-RA4 3A 7.5	11,209.00	11,864.00
100,000.0000	Wells Fargo & Co Variable 2.393% 02 Jun 2028	102,736.00	89,113.00
55,000.0000	Wells Fargo & Co Variable 2.879% 30 Oct 2030	57,413.00	47,503.00
40,000.0000	Wells Fargo & Co Variable 3.35% 02 Mar 2033	34,672.00	34,234.00
20,000.0000	Wells Fargo & Co Variable 4.897% 25 Jul 2033	19,418.00	19,184.00
25,000.0000	Weyerhaeuser Co 3.375% 09 Mar 2033	24,866.00	21,504.00
35,000.0000	Willis North America Inc 2.95% 15 Sep 2029	36,065.00	30,107.00
		11,892,482.00	11,333,531.00
PARTNERSHIP/JOINT VENTURE INTERESTS			
	Blacksand Capital Opportunity Fund I, L.P	3,572,445.00	1,338,691.00
	Blacksand Capital Opportunity Fund II, LP	9,852,405.00	9,481,379.00
		13,424,850.00	10,820,070.00
VALUE OF INTEREST IN REGISTERED INVESTMENT COMPANIES (MUTUAL FUNDS & ETF)			
471,242.9300	BlackRock Systematic Multi-Strategy Fund	4,735,383.00	4,547,495.00
506,037.5500	Goldman Sachs Absolute Return Tracker Fund	5,188,085.00	4,650,485.00
424,946.7690	iMGP Alternative Strategies Fund	4,866,520.00	4,355,704.00

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JUNE 30, 2023
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(a)	(b) (c) Description of investment	(d) Cost	(e) Current Value
414,043.0700	International Growth and Income Fund	13,802,358.00	14,288,626.00
102,636.0000	iShares MSCI USA Min Vol Factor ETF	6,739,474.00	7,628,934.00
1,746,960.1250	Vanguard High-Yield Corporate Fund	10,125,970.00	9,119,132.00
37,522.0000	Vanguard S&P 500 ETF	14,769,920.00	15,281,960.00
		60,227,710.00	59,872,336.00
OTHER			
15,000.0000	California St Hlth Facs Fing A Ref-Cedars Sinai Health System 01 Dec 2021 3% 15 Aug 2051	11,267.00	11,357.00
30,000.0000	New York City Ny Transitional Build America Bonds-Sub 16 Aug 2010 5.508% 01 Aug 2037	40,565.00	31,210.00
0.0100	Northstar Education Finance Inc NEF 2007-1 A1 Flt 28 Apr 2030	-	-
50,000.0000	Univ Of California Ca Rgts Med Txbl-Ser N 05 Mar 2020 3.256% 15 May 2060	50,000.00	35,098.00
		101,832.00	77,665.00
	TOTAL INVESTMENTS	102,316,521.00	98,313,282.00

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)					
January 11, 2023 January 12, 2023	Sale 116,000.00 Par Value of United States Treasury Note/Bond 4% 15 Dec 2025 @ 100.04% Received Accrued Interest of $356.92	116,000.00	116,040.78	116,290.00	-249.22
January 23, 2023 January 24, 2023	Sale 48,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Nov 2027 @ 101.17% Received Accrued Interest of $281.04	48,000.00	48,562.64	47,866.16	696.48
January 25, 2023 January 26, 2023	Sale 210,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Nov 2027 @ 101.39% Received Accrued Interest of $1,274.28	210,000.00	212,916.14	209,414.45	3,501.69
January 27, 2023 January 30, 2023	Sale 69,000.00 Par Value of United States Treasury Note/Bond 4.5% 30 Nov 2024 @ 100.28% Received Accrued Interest of $520.34	69,000.00	69,191.15	69,044.35	146.80
January 30, 2023 January 31, 2023	Sale 109,000.00 Par Value of United States Treasury Note/Bond 4.5% 30 Nov 2024 @ 100.20% Received Accrued Interest of $835.47	109,000.00	109,223.12	109,070.05	153.07
February 1, 2023 February 2, 2023	Sale 430,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 Dec 2024 @ 100.13% Received Accrued Interest of $1,665.95	430,000.00	430,554.30	429,652.75	901.55
February 23, 2023 February 24, 2023	Sale 103,000.00 Par Value of United States Treasury Note/Bond 3.5% 31 Jan 2028 @ 97.08% Received Accrued Interest of $239.01	103,000.00	99,995.28	102,668.33	-2,673.05
February 27, 2023 February 28, 2023	Sale 73,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Dec 2027 @ 98.47% Received Accrued Interest of $461.04	73,000.00	71,882.39	72,850.09	-967.70
March 13, 2023 March 14, 2023	Sale 7,000.00 Par Value of United States Treasury Note/Bond 3.5% 15 Feb 2033 @ 100.58% Received Accrued Interest of $18.27	7,000.00	7,040.47	6,748.33	292.14
March 15, 2023 March 16, 2023	Sale 7,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 Mar 2026 @ 102.59% Received Accrued Interest of $0.88	7,000.00	7,181.29	7,013.59	167.70

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)					
March 20, 2023 March 21, 2023	Sale 32,000.00 Par Value of United States Treasury Note/Bond 3.5% 15 Feb 2033 @ 100.13% Received Accrued Interest of $105.19	32,000.00	32,040.00	30,849.49	1,190.51
March 24, 2023 March 27, 2023	Sale 83,000.00 Par Value of United States Treasury Note/Bond 4.625% 28 Feb 2025 @ 101.61% Received Accrued Interest of $281.65	83,000.00	84,339.02	83,674.38	664.64
March 24, 2023 March 27, 2023	Sale 3,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 99.68% Received Accrued Interest of $12.02	3,000.00	2,990.51	2,948.88	41.63
March 24, 2023 March 27, 2023	Sale 16,000.00 Par Value of United States Treasury Note/Bond 3.5% 15 Feb 2033 @ 101.08% Received Accrued Interest of $61.88	16,000.00	16,173.13	15,424.75	748.38
March 27, 2023 March 28, 2023	Sale 19,000.00 Par Value of United States Treasury Note/Bond 4.625% 28 Feb 2025 @ 101.26% Received Accrued Interest of $66.86	19,000.00	19,239.39	19,154.38	85.01
March 27, 2023 March 28, 2023	Sale 19,000.00 Par Value of United States Treasury Note/Bond 4.625% 28 Feb 2025 @ 101.14% Received Accrued Interest of $66.86	19,000.00	19,217.42	19,154.37	63.05
March 27, 2023 March 28, 2023	Sale 13,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 97.72% Received Accrued Interest of $53.37	13,000.00	12,703.95	12,778.49	-74.54
March 28, 2023 March 29, 2023	Sale 41,000.00 Par Value of United States Treasury Note/Bond 4% 29 Feb 2028 @ 101.56% Received Accrued Interest of $129.24	41,000.00	41,638.25	40,750.45	887.80
March 31, 2023 April 3, 2023	Sale 41,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.625% 15 Oct 2027 @ 101.78% Received Accrued Interest of $314.37	41,000.00	42,160.55	41,971.70	188.85
April 4, 2023 April 5, 2023	Sale 18,000.00 Par Value of United States Treasury Note/Bond 3.5% 15 Feb 2033 @ 101.32% Received Accrued Interest of $85.28	18,000.00	18,237.66	17,352.84	884.82

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
April 5, 2023 April 6, 2023	Sale 6,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 101.15% Received Accrued Interest of $30.04	6,000.00	6,069.14	5,898.72	170.42
April 25, 2023 April 26, 2023	Sale 219,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Mar 2025 @ 99.69% Received Accrued Interest of $602.85	219,000.00	218,318.14	218,161.31	156.83
April 25, 2023 April 26, 2023	Sale 45,000.00 Par Value of United States Treasury Note/Bond 4% 29 Feb 2028 @ 102.56% Received Accrued Interest of $278.80	45,000.00	46,153.65	44,726.10	1,427.55
May 1, 2023 May 2, 2023	Sale 37,000.00 Par Value of United States Treasury Note/Bond 3.625% 31 Mar 2028 @ 100.02% Received Accrued Interest of $117.27	37,000.00	37,008.67	37,129.89	-121.22
May 1, 2023 May 2, 2023	Sale 72,000.00 Par Value of United States Treasury Note/Bond 3.625% 31 Mar 2028 @ 100.02% Received Accrued Interest of $228.20	72,000.00	72,016.88	72,252.77	-235.89
May 8, 2023 May 9, 2023	Sale 94,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Mar 2025 @ 99.87% Received Accrued Interest of $388.14	94,000.00	93,875.16	93,640.01	235.15
May 8, 2023 May 9, 2023	Sale 94,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Mar 2025 @ 99.72% Received Accrued Interest of $388.14	94,000.00	93,734.36	93,640.01	94.35
May 8, 2023 May 9, 2023	Sale 77,000.00 Par Value of United States Treasury Note/Bond 3.75% 15 Apr 2026 @ 100.19% Received Accrued Interest of $189.34	77,000.00	77,149.80	77,061.82	87.98
May 9, 2023 May 10, 2023	Sale 94,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Mar 2025 @ 99.87% Received Accrued Interest of $398.09	94,000.00	93,875.16	93,640.01	235.15
May 15, 2023 May 16, 2023	Sale 95,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Mar 2025 @ 99.87% Received Accrued Interest of $462.67	95,000.00	94,871.97	94,636.18	235.79

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 19, 2023 May 22, 2023	Sale 385,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 99.34% Received Accrued Interest of $891.88	385,000.00	382,444.87	384,253.83	-1,808.96
May 23, 2023 May 24, 2023	Sale 192,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 99.15% Received Accrued Interest of $485.22	192,000.00	190,360.90	191,581.37	-1,220.47
May 23, 2023 May 24, 2023	Sale 193,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 99.15% Received Accrued Interest of $487.74	193,000.00	191,354.13	192,579.19	-1,225.06
May 24, 2023 May 25, 2023	Sale 92,000.00 Par Value of United States Treasury Note/Bond 3.5% 30 Apr 2028 @ 98.65% Received Accrued Interest of $218.75	92,000.00	90,759.89	91,804.85	-1,044.96
June 7, 2023 June 8, 2023	Sale 3,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 May 2053 @ 94.43% Received Accrued Interest of $7.09	3,000.00	2,833.01	2,928.03	-95.02
June 12, 2023 June 13, 2023	Sale 57,000.00 Par Value of United States Treasury Bill Zero 03 Oct 2023 @ 98.39%	57,000.00	56,042.26	56,042.26	
June 12, 2023 June 13, 2023	Sale 142,000.00 Par Value of United States Treasury Bill Zero 03 Aug 2023 @ 99.28%	142,000.00	138,745.71	138,745.71	
June 14, 2023 June 15, 2023	Sale 52,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 May 2026 @ 98.24% Received Accrued Interest of $158.79	52,000.00	51,083.02	52,000.28	-917.26
June 20, 2023 June 21, 2023	Sale 9,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 May 2053 @ 96.65% Received Accrued Interest of $32.80	9,000.00	8,698.71	8,755.03	-56.32
June 23, 2023 June 26, 2023	Sale 91,000.00 Par Value of United States Of Amer Treas Notes 3.625% NTS 31 May 2028 USD 'Z-2028' @ 98.33% Received Accrued Interest of $234.34	91,000.00	89,480.08	90,252.02	-771.94

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)					
June 27, 2023 June 28, 2023	Sale 201,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 May 2025 @ 99.07% Received Accrued Interest of $653.52	201,000.00	199,140.54	200,612.31	-1,471.77
June 27, 2023 June 28, 2023	Sale 90,000.00 Par Value of United States Of Amer Treas Notes 3.625% NTS 31 May 2028 USD 'Z-2028' @ 98.42% Received Accrued Interest of $249.59	90,000.00	88,582.11	89,260.24	-678.13
June 28, 2023 June 29, 2023	Sale 107,000.00 Par Value of United States Of Amer Treas Notes 3.625% NTS 31 May 2028 USD 'Z-2028' @ 98.32% Received Accrued Interest of $307.33	107,000.00	105,206.59	106,120.50	-913.91
June 28, 2023 June 29, 2023	Sale 107,000.00 Par Value of United States Of Amer Treas Notes 3.625% NTS 31 May 2028 USD 'Z-2028' @ 98.28% Received Accrued Interest of $307.33	107,000.00	105,157.62	106,120.51	-962.89
June 29, 2023 June 30, 2023	Sale 48,000.00 Par Value of United States Of Amer Treas Notes 3.625% NTS 31 May 2028 USD 'Z-2028' @ 97.84% Received Accrued Interest of $142.62	48,000.00	46,963.11	47,605.46	-642.35
Total Sales			**$9,097,718.94**	**$9,126,866.77**	**-$29,147.83**
Total Deutsche Bank Securities Inc 0573			**$18,542,488.65**	**$18,571,636.48**	**-$29,147.83**
Goldman, Sachs and Co 0005					
Purchases					
June 6, 2022 July 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @87.35546875 %	125,000.00	109,194.34	109,194.34	
June 7, 2022 July 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 7/15/52 @94.359375 %	150,000.00	141,539.06	141,539.06	

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 6, 2022 July 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/52 @90.69140625 %	125,000.00	113,364.26	113,364.26	
July 19, 2022 July 20, 2022	Purchase 175,000.00 Par Value of United States Treasury Note/Bond 3.25% 30 Jun 2027 @ 100.45% Paid Accrued Interest of $309.10	175,000.00	175,779.30	175,779.30	
July 19, 2022 July 21, 2022	Purchase 15,000.00 Par Value of Oracle Corp 3.8% 15 Nov 2037 @ 79.33% Paid Accrued Interest of $104.50	15,000.00	11,899.35	11,899.35	
June 10, 2022 July 21, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/52 @91.796875 %	75,000.00	68,847.66	68,847.66	
June 30, 2022 August 11, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 8/15/52 @93.1640625 %	75,000.00	69,873.05	69,873.05	
June 30, 2022 August 11, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 8/15/52 @93.1640625 %	75,000.00	69,873.05	69,873.05	
June 29, 2022 August 11, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/52 @86 %	125,000.00	107,500.00	107,500.00	
July 7, 2022 August 11, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 8/15/52 @98.3671875 %	100,000.00	98,367.19	98,367.19	
June 30, 2022 August 11, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 8/15/52 @93.1640625 %	75,000.00	69,873.05	69,873.05	
July 6, 2022 August 11, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 8/15/52 @93.7890625 %	75,000.00	70,341.80	70,341.80	

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)					
August 12, 2022 August 15, 2022	Purchase 40,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 97.50%	40,000.00	39,000.00	39,000.00	
July 13, 2022 August 18, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @91.80859375 %	75,000.00	68,856.45	68,856.45	
August 25, 2022 August 31, 2022	Purchase 215,000.00 Par Value of United States Treasury Note/Bond 3.25% 31 Aug 2024 @ 99.88%	215,000.00	214,731.25	214,731.25	
July 26, 2022 September 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @88.69921875 %	125,000.00	110,874.02	110,874.02	
July 27, 2022 September 14, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @88.9921875 %	175,000.00	155,736.33	155,736.33	
July 29, 2022 September 14, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/52 @93.2265625 %	25,000.00	23,306.64	23,306.64	
July 27, 2022 September 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 9/15/52 @99.38671875 %	100,000.00	99,386.72	99,386.72	
September 16, 2022 September 21, 2022	Purchase 250,000.00 Par Value of Goldman Sachs 8.05% 16 Jan 2024 @ 100.00%	250,000.00	250,000.00	250,000.00	
August 8, 2022 September 21, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/52 @93.53515625 %	75,000.00	70,151.37	70,151.37	
September 27, 2022 September 28, 2022	Purchase 53,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 90.31% Paid Accrued Interest of $174.27	53,000.00	47,865.63	47,865.63	

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 28, 2022 September 29, 2022	Purchase 7,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 87.66% Paid Accrued Interest of $25.68	7,000.00	6,136.48	6,136.48	
September 30, 2022 October 3, 2022	Purchase 22,000.00 Par Value of United States Treasury Inflation Indexed Bonds .625% 15 Jul 2032 @ 91.18% Paid Accrued Interest of $30.48	22,000.00	20,454.50	20,454.50	
October 7, 2022 October 11, 2022	Purchase 71,000.00 Par Value of United States Treasury Note/Bond 4.125% 30 Sep 2027 @ 99.90% Paid Accrued Interest of $88.51	71,000.00	70,930.66	70,930.66	
October 12, 2022 October 13, 2022	Purchase 105,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 90.24% Paid Accrued Interest of $462.94	105,000.00	94,754.30	94,754.30	
August 12, 2022 October 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2052 @88.6328125 %	100,000.00	88,632.81	88,632.81	
August 18, 2022 October 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2052 @88.484375 %	100,000.00	88,484.38	88,484.38	
August 18, 2022 October 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2052 @88.42578125 %	100,000.00	88,425.78	88,425.78	
August 22, 2022 October 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2052 @87.171875 %	50,000.00	43,585.94	43,585.94	
August 22, 2022 October 13, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2052 @90.41015625 %	25,000.00	22,602.54	22,602.54	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
August 23, 2022 October 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2052 @90.546875 %	50,000.00	45,273.44	45,273.44	
August 22, 2022 October 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Oct 2052 @93.46875 %	150,000.00	140,203.13	140,203.13	
August 23, 2022 October 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Oct 2052 @93.72265625 %	100,000.00	93,722.66	93,722.66	
September 12, 2022 October 20, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2052 @89.91796875 %	75,000.00	67,438.48	67,438.48	
October 19, 2022 October 24, 2022	Purchase 400,000.00 Par Value of Morgan Stanley 8.4% 25 Mar 2024 @ 100.00%	400,000.00	400,000.00	400,000.00	
November 7, 2022 November 8, 2022	Purchase 142,000.00 Par Value of United States Of Amer Treas Notes 4.25% Nts 31 Oct 2027 USD 'AF-2027' @ 98.93% Paid Accrued Interest of $129.45	142,000.00	140,485.70	140,485.70	
October 5, 2022 November 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of Fnma Tba 30yr Mpt 4.000%15 Nov 47 @93.10546875 %	150,000.00	139,658.20	139,658.20	
October 5, 2022 November 14, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of Fnma Tba 30yr Mpt 4.000%15 Nov 47 @93.10546875 %	150,000.00	139,658.20	139,658.20	
October 5, 2022 November 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of Fnma Tba 30yr Mpt 4.000%15 Nov 47 @93.10546875 %	150,000.00	139,658.20	139,658.20	
November 15, 2022 November 17, 2022	Purchase 6,000.00 Par Value of United States Of Amer Treas Notes 4.25% Nts 31 Oct 2027 USD	6,000.00	6,051.33	6,051.33	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
	'AF-2027' @ 100.86% Paid Accrued Interest of $11.62				
November 16, 2022 November 18, 2022	Purchase 12,000.00 Par Value of United States Of Amer Treas Notes 4.25% Nts 31 Oct 2027 USD 'AF-2027' @ 101.23% Paid Accrued Interest of $24.61	12,000.00	12,147.19	12,147.19	
October 11, 2022 November 21, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2052 @85.39453125 %	75,000.00	64,045.90	64,045.90	
October 11, 2022 November 21, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2052 @85.39453125 %	75,000.00	64,045.90	64,045.90	
October 11, 2022 November 21, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2052 @85.39453125 %	75,000.00	64,045.90	64,045.90	
December 2, 2022 December 5, 2022	Purchase 48,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 104.28% Paid Accrued Interest of $109.39	48,000.00	50,055.00	50,055.00	
October 18, 2022 December 13, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2052 @82.2109375 %	25,000.00	20,552.73	20,552.73	
October 18, 2022 December 13, 2022	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2052 @82.2109375 %	25,000.00	20,552.73	20,552.73	
December 9, 2022 December 13, 2022	Purchase 4,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 104.85% Paid Accrued Interest of $12.76	4,000.00	4,193.91	4,193.91	
October 17, 2022 December 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2052 @79.0859375 %	125,000.00	98,857.42	98,857.42	

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)					
October 18, 2022 December 13, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2052 @82.2109375 %	25,000.00	20,552.73	20,552.73	
November 3, 2022 December 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2052 @81.4296875 %	75,000.00	61,072.27	61,072.27	
November 4, 2022 December 13, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.000%15 Dec 2052 @90.671875 %	200,000.00	181,343.75	181,343.75	
November 9, 2022 December 20, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500%15 Dec 50 @84.2109375 %	75,000.00	63,158.20	63,158.20	
January 6, 2023 January 10, 2023	Purchase 23,000.00 Par Value of HCA Inc 3.5% 15 Jul 2051 @ 67.55% Paid Accrued Interest of $391.32	23,000.00	15,535.81	15,535.81	
January 6, 2023 January 10, 2023	Purchase 5,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 104.59% Paid Accrued Interest of $31.91	5,000.00	5,229.29	5,229.29	
November 29, 2022 January 12, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/53 @84.8984375 %	50,000.00	42,449.22	42,449.22	
November 29, 2022 January 12, 2023	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/53 @84.8984375 %	50,000.00	42,449.22	42,449.22	
November 29, 2022 January 12, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/53 @84.8984375 %	50,000.00	42,449.22	42,449.22	
November 29, 2022 January 12, 2023	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/53 @81.90625 %	125,000.00	102,382.81	102,382.81	

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)					
January 11, 2023 January 13, 2023	Purchase 16,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 104.69% Paid Accrued Interest of $107.57	16,000.00	16,750.62	16,750.62	
January 17, 2023 January 19, 2023	Purchase 1,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 104.75% Paid Accrued Interest of $7.41	1,000.00	1,047.54	1,047.54	
December 12, 2022 January 23, 2023	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 1/15/53 @87.859375 %	75,000.00	65,894.53	65,894.53	
January 25, 2023 January 27, 2023	Purchase 10,000.00 Par Value of Meta Platforms Inc 4.45% 15 Aug 2052 @ 86.24% Paid Accrued Interest of $207.67	10,000.00	8,624.10	8,624.10	
February 1, 2023 February 2, 2023	Purchase 45,000.00 Par Value of United States Treasury Note/Bond 3.5% 31 Jan 2028 @ 99.96% Paid Accrued Interest of $8.70	45,000.00	44,982.42	44,982.42	
February 2, 2023 February 6, 2023	Purchase 7,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 109.08% Paid Accrued Interest of $64.20	7,000.00	7,635.74	7,635.74	
February 2, 2023 February 6, 2023	Purchase 9,000.00 Par Value of United States Treasury Note/Bond 3.5% 31 Jan 2028 @ 100.08% Paid Accrued Interest of $5.22	9,000.00	9,007.03	9,007.03	
February 2, 2023 February 6, 2023	Purchase 5,000.00 Par Value of Oracle Corp 5.55% 06 Feb 2053 @ 99.49%	5,000.00	4,974.65	4,974.65	
January 5, 2023 February 13, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/53 @85.265625 %	50,000.00	42,632.81	42,632.81	
February 15, 2023 February 16, 2023	Purchase 22,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 103.61% Paid Accrued Interest of $226.08	22,000.00	22,794.06	22,794.06	

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 4, 2023 February 21, 2023	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 2/15/51 @87.5625 %	75,000.00	65,671.88	65,671.88	
February 21, 2023 February 22, 2023	Purchase 104,000.00 Par Value of United States Treasury Note/Bond 3.5% 15 Feb 2033 @ 96.73% Paid Accrued Interest of $70.39	104,000.00	100,603.75	100,603.75	
February 22, 2023 February 28, 2023	Purchase 90,000.00 Par Value of UNITED STATES OF AMERICA TREASURY NOTES 4.625% NOTES 28 Feb 2025 USD'AY-2025 @ 99.88%	90,000.00	89,887.50	89,887.50	
February 24, 2023 February 28, 2023	Purchase 14,000.00 Par Value of United States Treasury Note/Bond 3.5% 15 Feb 2033 @ 96.34% Paid Accrued Interest of $17.60	14,000.00	13,487.03	13,487.03	
February 27, 2023 March 1, 2023	Purchase 5,000.00 Par Value of Morgan Stanley Variable 1.928% 28 Apr 2032 @ 76.67% Paid Accrued Interest of $32.94	5,000.00	3,833.45	3,833.45	
February 28, 2023 March 1, 2023	Purchase 181,000.00 Par Value of United States Treasury Note/Bond 4.625% 28 Feb 2025 @ 99.67% Paid Accrued Interest of $22.75	181,000.00	180,399.02	180,399.02	
March 7, 2023 March 9, 2023	Purchase 32,000.00 Par Value of Cigna Group/The 5.4% 15 Mar 2033 @ 99.97% Paid Accrued Interest of $9.60	32,000.00	31,989.44	31,989.44	
March 8, 2023 March 9, 2023	Purchase 444,000.00 Par Value of United States Treasury Note/Bond 4.625% 28 Feb 2025 @ 99.29% Paid Accrued Interest of $502.21	444,000.00	440,860.79	440,860.79	
January 30, 2023 March 13, 2023	Purchase 75,000.00 Par Value 75,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @90.74609375 %	75,000.00	68,059.57	68,059.57	
February 1, 2023 March 13, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/53 @87.85546875 %	50,000.00	43,927.73	43,927.73	

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 30, 2023 March 13, 2023	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @90.74609375 %	75,000.00	68,059.57	68,059.57	
February 1, 2023 March 13, 2023	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/53 @87.85546875 %	50,000.00	43,927.73	43,927.73	
February 1, 2023 March 13, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/53 @87.85546875 %	50,000.00	43,927.73	43,927.73	
January 30, 2023 March 13, 2023	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 3/15/53 @90.74609375 %	75,000.00	68,059.57	68,059.57	
March 15, 2023 March 16, 2023	Purchase 6,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.625% 15 Oct 2027 @ 101.81% Paid Accrued Interest of $40.95	6,000.00	6,143.99	6,143.99	
March 15, 2023 March 16, 2023	Purchase 5,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.625% 15 Oct 2027 @ 101.82% Paid Accrued Interest of $34.13	5,000.00	5,120.55	5,120.55	
March 29, 2023 March 31, 2023	Purchase 38,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Mar 2025 @ 99.59%	38,000.00	37,845.63	37,845.63	
March 31, 2023 April 4, 2023	Purchase 16,000.00 Par Value of United States Treasury Note/Bond 3.625% 31 Mar 2028 @ 100.05% Paid Accrued Interest of $6.34	16,000.00	16,008.75	16,008.75	
February 23, 2023 April 13, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/53 @84.984375 %	50,000.00	42,492.19	42,492.19	
March 13, 2023 April 13, 2023	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 4/15/53 @95.6875 %	150,000.00	143,531.25	143,531.25	

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)					
March 13, 2023 April 13, 2023	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 4/15/53 @95.6875 %	150,000.00	143,531.25	143,531.25	
February 23, 2023 April 13, 2023	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/53 @84.984375 %	50,000.00	42,492.19	42,492.19	
February 23, 2023 April 13, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/53 @84.984375 %	50,000.00	42,492.19	42,492.19	
March 13, 2023 April 13, 2023	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 4/15/53 @95.6875 %	150,000.00	143,531.25	143,531.25	
February 22, 2023 April 13, 2023	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/53 @81.6953125 %	200,000.00	163,390.63	163,390.63	
April 14, 2023 April 18, 2023	Purchase 7,000.00 Par Value of United States Treasury Note/Bond 3.5% 15 Feb 2033 @ 99.82% Paid Accrued Interest of $41.96	7,000.00	6,987.70	6,987.70	
April 26, 2023 May 1, 2023	Purchase 201,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 0% NTS 30 Apr 2025 USD 'BA-2025' @ 99.88% Paid Accrued Interest of $21.17	201,000.00	200,748.75	200,748.75	
March 28, 2023 May 11, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 5/15/53 @92.55859375 %	50,000.00	46,279.30	46,279.30	
March 30, 2023 May 11, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @86.01953125 %	50,000.00	43,009.77	43,009.77	

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)					
March 30, 2023 May 11, 2023	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 5/15/53 @95.359375 %	150,000.00	143,039.06	143,039.06	
March 31, 2023 May 11, 2023	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @82.57421875 %	200,000.00	165,148.44	165,148.44	
April 3, 2023 May 11, 2023	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 5/15/53 @98.30078125 %	125,000.00	122,875.98	122,875.98	
April 3, 2023 May 11, 2023	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 5/15/53 @98.30078125 %	125,000.00	122,875.98	122,875.98	
March 31, 2023 May 11, 2023	Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @82.57421875 %	200,000.00	165,148.44	165,148.44	
March 30, 2023 May 11, 2023	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 5/15/53 @95.359375 %	150,000.00	143,039.06	143,039.06	
March 30, 2023 May 11, 2023	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @86.01953125 %	50,000.00	43,009.77	43,009.77	
March 28, 2023 May 11, 2023	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 5/15/53 @92.55859375 %	50,000.00	46,279.30	46,279.30	
March 28, 2023 May 11, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 5/15/53 @92.55859375 %	50,000.00	46,279.30	46,279.30	
March 31, 2023 May 11, 2023	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @82.57421875 %	200,000.00	165,148.44	165,148.44	

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 3, 2023 May 11, 2023	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 5/15/53 @98.30078125 %	125,000.00	122,875.98	122,875.98	
March 30, 2023 May 11, 2023	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 5/15/53 @95.359375 %	150,000.00	143,039.06	143,039.06	
March 30, 2023 May 11, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @86.01953125 %	50,000.00	43,009.77	43,009.77	
May 23, 2023 May 25, 2023	Purchase 12,000.00 Par Value of United States Treasury Note/Bond 3.375% 15 May 2033 @ 97.19% Paid Accrued Interest of $11.01	12,000.00	11,662.50	11,662.50	
May 23, 2023 May 31, 2023	Purchase 131,000.00 Par Value of United States Of Amer Treas Notes 4.125% Nts 31 May 2025 USD 'BC-2025' @ 99.86%	131,000.00	130,814.73	130,814.73	
May 25, 2023 May 31, 2023	Purchase 272,000.00 Par Value of United States Of Amer Treas Notes 3.625% NTS 31 May 2028 USD 'Z-2028' @ 98.99%	272,000.00	269,258.75	269,258.75	
May 25, 2023 May 31, 2023	Purchase 90,000.00 Par Value of United States Of Amer Treas Notes 3.625% NTS 31 May 2028 USD 'Z-2028' @ 99.06%	90,000.00	89,156.25	89,156.25	
May 26, 2023 May 31, 2023	Purchase 90,000.00 Par Value of United States Of Amer Treas Notes 3.625% NTS 31 May 2028 USD 'Z-2028' @ 98.56%	90,000.00	88,706.25	88,706.25	
June 5, 2023 June 7, 2023	Purchase 5,000.00 Par Value of United States Treasury Note/Bond 3.375% 15 May 2033 @ 96.99% Paid Accrued Interest of $10.55	5,000.00	4,849.61	4,849.61	
June 8, 2023 June 9, 2023	Purchase 106,000.00 Par Value of United States Of Amer Treas Notes 3.625% NTS 31 May 2028 USD 'Z-2028' @ 98.91% Paid Accrued Interest of $94.49	106,000.00	104,840.63	104,840.63	

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)					
June 8, 2023 June 9, 2023	Purchase 109,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 May 2025 @ 99.47% Paid Accrued Interest of $113.91	109,000.00	108,425.20	108,425.20	
June 8, 2023 June 9, 2023	Purchase 56,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 May 2053 @ 95.35% Paid Accrued Interest of $137.91	56,000.00	53,396.88	53,396.88	
June 8, 2023 June 9, 2023	Purchase 83,000.00 Par Value of United States Treasury Note/Bond 3.375% 15 May 2033 @ 97.13% Paid Accrued Interest of $190.30	83,000.00	80,620.23	80,620.23	
May 1, 2023 June 13, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 6/15/53 @92.5703125 %	50,000.00	46,285.16	46,285.16	
May 1, 2023 June 13, 2023	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 6/15/53 @97.234375 %	125,000.00	121,542.97	121,542.97	
May 3, 2023 June 13, 2023	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/53 @83.59765625 %	200,000.00	167,195.31	167,195.31	
June 13, 2023 June 15, 2023	Purchase 74,000.00 Par Value of United States Of Amer Treas Notes 4.125% Nts 15 Jun 2026 Usd 'Ap-2026' @ 100.03%	74,000.00	74,023.13	74,023.13	
June 13, 2023 June 15, 2023	Purchase 112,000.00 Par Value of United States Of Amer Treas Notes 4.125% Nts 15 Jun 2026 Usd 'Ap-2026' @ 99.81%	112,000.00	111,790.00	111,790.00	
June 27, 2023 June 29, 2023	Purchase 25,000.00 Par Value of Bank of America Corp Variable 2.299% 21 Jul 2032 @ 79.72% Paid Accrued Interest of $252.25	25,000.00	19,929.75	19,929.75	
June 27, 2023 June 30, 2023	Purchase 192,000.00 Par Value of United States Treas 4.75% 30 Jun 2025 @ 99.88%	192,000.00	191,760.00	191,760.00	

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)					
June 28, 2023 June 30, 2023	Purchase 154,000.00 Par Value of United States Treas 4.75% 30 Jun 2025 @ 99.77%	154,000.00	153,639.06	153,639.06	
Total Purchases			**$10,867,945.09**	**$10,867,945.09**	**$0.00**
Sales					
July 6, 2022 July 7, 2022	Sale 15,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 May 2032 @ 99.53% Received Accrued Interest of $62.11	15,000.00	14,929.10	14,813.15	115.95
July 8, 2022 July 12, 2022	Sale 10,000.00 Par Value of Union Pacific Corp 3.5% 14 Feb 2053 @ 81.43% Received Accrued Interest of $143.89	10,000.00	8,143.40	9,977.40	-1,834.00
July 7, 2022 July 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 7/15/52 @98.59765625 %	100,000.00	98,597.66	99,042.97	-445.31
June 29, 2022 July 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @86.1015625 %	125,000.00	107,626.95	109,194.34	-1,567.39
June 30, 2022 July 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 7/15/52 @93.27929688 %	75,000.00	69,959.47	70,769.53	-810.06
July 6, 2022 July 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 7/15/52 @93.89453125 %	75,000.00	70,420.90	70,753.55	-332.65
July 13, 2022 July 21, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/52 @91.89257813 %	75,000.00	68,919.43	68,847.66	71.77
July 27, 2022 August 11, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/52 @89.04101563 %	175,000.00	155,821.78	151,163.59	4,658.19

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)					
July 29, 2022 August 11, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @93.296875 %	25,000.00	23,324.22	22,230.96	1,093.26
July 26, 2022 August 11, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/52 @88.75 %	125,000.00	110,937.50	107,500.00	3,437.50
July 27, 2022 August 11, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 8/15/52 @99.55078125 %	100,000.00	99,550.78	98,367.19	1,183.59
August 12, 2022 August 15, 2022	Sale 40,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 94.80% Received Accrued Interest of $287.50	40,000.00	37,919.06	38,503.01	-583.95
August 8, 2022 August 18, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @93.58984375 %	75,000.00	70,192.38	68,856.45	1,335.93
August 17, 2022 August 18, 2022	Sale 20,000.00 Par Value of United States Treasury Note/Bond 2.625% 31 May 2027 @ 98.15% Received Accrued Interest of $113.32	20,000.00	19,630.47	19,817.34	-186.87
August 24, 2022 August 25, 2022	Sale 15,000.00 Par Value of United States Treasury Note/Bond 2.625% 31 May 2027 @ 97.35% Received Accrued Interest of $92.52	15,000.00	14,602.73	14,863.00	-260.27
August 24, 2022 August 25, 2022	Sale 5,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 May 2024 @ 98.52% Received Accrued Interest of $29.37	5,000.00	4,925.78	4,982.83	-57.05
August 25, 2022 August 26, 2022	Sale 235,000.00 Par Value of United States Treasury Note/Bond 3% 30 Jun 2024 @ 99.49% Received Accrued Interest of $1,091.98	235,000.00	233,802.05	234,609.75	-807.70

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)					
August 22, 2022 September 14, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @87.18945313 %	25,000.00	21,797.36	22,192.19	-394.83
August 12, 2022 September 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @88.64648438 %	100,000.00	88,646.48	88,870.12	-223.64
August 18, 2022 September 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @88.5 %	100,000.00	88,500.00	88,870.12	-370.12
August 18, 2022 September 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @88.44140625 %	100,000.00	88,441.41	88,870.11	-428.70
August 22, 2022 September 14, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/52 @90.44726563 %	25,000.00	22,611.82	23,306.64	-694.82
August 22, 2022 September 14, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @87.18945313 %	25,000.00	21,797.36	22,222.17	-424.81
August 23, 2022 September 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 9/15/52 @93.77929688 %	100,000.00	93,779.30	95,048.83	-1,269.53
August 23, 2022 September 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/52 @90.58398438 %	50,000.00	45,291.99	45,953.12	-661.13
August 22, 2022 September 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 9/15/52 @93.5234375 %	150,000.00	140,285.16	142,599.61	-2,314.45
September 12, 2022 September 21, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/52 @89.953125 %	75,000.00	67,464.84	70,151.37	-2,686.53

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)					
September 29, 2022 September 30, 2022	Sale 7,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 87.46% Received Accrued Interest of $26.25	7,000.00	6,122.27	6,397.77	-275.50
September 30, 2022 October 3, 2022	Sale 25,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 91.79% Received Accrued Interest of $91.54	25,000.00	22,947.09	23,609.79	-662.70
October 4, 2022 October 5, 2022	Sale 51,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 93.08% Received Accrued Interest of $194.37	51,000.00	47,469.84	48,034.53	-564.69
October 7, 2022 October 11, 2022	Sale 16,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 85.04% Received Accrued Interest of $74.35	16,000.00	13,606.25	14,540.84	-934.59
September 12, 2022 October 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 4.000%15 Oct 2052 @97.0546875 %	50,000.00	48,527.34	48,740.23	-212.89
September 12, 2022 October 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.500%15 Oct 2052 @94.609375 %	75,000.00	70,957.03	71,367.19	-410.16
October 5, 2022 October 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 4.000%15 Oct 2052 @93.1875 %	150,000.00	139,781.25	146,244.14	-6,462.89
October 12, 2022 October 13, 2022	Sale 29,000.00 Par Value of United States Treasury Note/Bond 3.25% 31 Aug 2024 @ 98.04% Received Accrued Interest of $111.95	29,000.00	28,431.33	28,887.11	-455.78
September 12, 2022 October 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.500%15 Oct 2052 @94.609375 %	75,000.00	70,957.03	71,458.01	-500.98

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)					
October 14, 2022 October 17, 2022	Sale 4,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 89.75% Received Accrued Interest of $18.83	4,000.00	3,590.16	3,742.41	-152.25
October 18, 2022 October 19, 2022	Sale 15,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 90.00% Received Accrued Interest of $72.86	15,000.00	13,500.00	14,034.05	-534.05
October 11, 2022 October 20, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2052 @85.42578125 %	75,000.00	64,069.34	67,438.48	-3,369.14
November 7, 2022 November 8, 2022	Sale 44,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 79.08% Received Accrued Interest of $304.89	44,000.00	34,794.38	39,228.33	-4,433.95
November 4, 2022 November 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of Fnma Tba 30yr Mpt 4.000%15 Nov 47 @90.72851563 %	50,000.00	45,364.26	46,626.95	-1,262.69
October 17, 2022 November 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @79.078125 %	125,000.00	98,847.66	101,903.57	-3,055.91
October 18, 2022 November 14, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 52 @82.222656 %	25,000.00	20,555.66	21,527.59	-971.93
November 4, 2022 November 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of Fnma Tba 30yr Mpt 4.000%15 Nov 47 @90.72851563 %	150,000.00	136,092.77	139,658.20	-3,565.43
November 3, 2022 November 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 52 @81.4375 %	75,000.00	61,078.13	63,893.55	-2,815.42

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)					
November 9, 2022 November 21, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2052 @84.22265625 %	75,000.00	63,166.99	64,045.90	-878.91
November 28, 2022 November 30, 2022	Sale 20,000.00 Par Value of Duke Energy Corp 2.55% 15 Jun 2031 @ 82.46% Received Accrued Interest of $233.75	20,000.00	16,492.20	19,973.60	-3,481.40
December 1, 2022 December 2, 2022	Sale 7,000.00 Par Value of United States Of Amer Treas Notes 4.25% Nts 31 Oct 2027 USD 'AF-2027' @ 101.85% Received Accrued Interest of $25.52	7,000.00	7,129.34	7,015.16	114.18
November 29, 2022 December 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2052 @81.80859375 %	125,000.00	102,260.74	98,857.42	3,403.32
November 29, 2022 December 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2052 @84.81054688 %	50,000.00	42,405.27	40,812.50	1,592.77
December 13, 2022 December 15, 2022	Sale 22,000.00 Par Value of AbbVie Inc 4.5% 14 May 2035 @ 97.54% Received Accrued Interest of $85.25	22,000.00	21,457.70	27,285.50	-5,827.80
December 12, 2022 December 20, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500%15 Dec 50 @87.7734375 %	75,000.00	65,830.08	63,158.20	2,671.88
January 6, 2023 January 10, 2023	Sale 20,000.00 Par Value of HCA Inc 5.5% 15 Jun 2047 @ 92.26% Received Accrued Interest of $76.39	20,000.00	18,451.80	22,106.37	-3,654.57
January 5, 2023 January 12, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/53 @85.19726563 %	50,000.00	42,598.63	42,449.22	149.41
January 17, 2023 January 19, 2023	Sale 15,000.00 Par Value of PNC Financial Services Group Inc/The Variable 6.037% 28 Oct 2033 @ 106.86% Received Accrued Interest of $203.75	15,000.00	16,028.55	15,000.00	1,028.55

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)					
January 19, 2023 January 23, 2023	Sale 5,000.00 Par Value of Goldman Sachs Group Inc/The Variable 2.65% 21 Oct 2032 @ 83.10% Received Accrued Interest of $33.86	5,000.00	4,155.10	4,195.80	-40.70
January 4, 2023 January 23, 2023	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 1/15/53 @87.48828125 %	75,000.00	65,616.21	65,894.53	-278.32
January 30, 2023 February 13, 2023	Sale 75,000.00 Par Value 75,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 2/15/48 @90.70117188 %	75,000.00	68,025.88	66,166.99	1,858.89
February 1, 2023 February 13, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/53 @87.79492188 %	50,000.00	43,897.46	42,632.81	1,264.65
February 15, 2023 February 16, 2023	Sale 23,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 96.75% Received Accrued Interest of $2.30	23,000.00	22,252.50	22,689.75	-437.25
February 17, 2023 February 21, 2023	Sale 6,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 102.34% Received Accrued Interest of $67.00	6,000.00	6,140.39	6,102.38	38.01
February 21, 2023 February 22, 2023	Sale 3,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 101.24% Received Accrued Interest of $33.84	3,000.00	3,037.27	3,051.20	-13.93
February 22, 2023 February 23, 2023	Sale 93,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jan 2025 @ 98.91% Received Accrued Interest of $243.74	93,000.00	91,988.26	92,698.59	-710.33
February 27, 2023 February 28, 2023	Sale 24,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 101.43% Received Accrued Interest of $287.15	24,000.00	24,342.19	24,409.54	-67.35
February 27, 2023 March 1, 2023	Sale 5,000.00 Par Value of Morgan Stanley Variable 2.943% 21 Jan 2033 @ 82.10% Received Accrued Interest of $16.35	5,000.00	4,104.75	3,844.55	260.20

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)					
March 1, 2023 March 2, 2023	Sale 9,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 100.86% Received Accrued Interest of $109.73	9,000.00	9,077.00	9,153.58	-76.58
March 7, 2023 March 9, 2023	Sale 32,000.00 Par Value of CVS Health Corp 5.25% 21 Feb 2033 @ 98.45% Received Accrued Interest of $84.00	32,000.00	31,502.72	31,879.04	-376.32
February 23, 2023 March 13, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/53 @84.89648437 %	50,000.00	42,448.24	43,878.99	-1,430.75
February 23, 2023 March 13, 2023	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/53 @84.89648437 %	50,000.00	42,448.24	43,878.99	1,430.75
February 22, 2023 March 13, 2023	Sale 75,000.00 Par Value 75,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @81.59375 %	75,000.00	61,195.31	62,859.38	-1,664.07
February 23, 2023 March 13, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/53 @84.89648438 %	50,000.00	42,448.24	43,927.73	-1,479.49
February 22, 2023 March 13, 2023	Sale 125,000.00 Par Value 125,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @81.59375 %	125,000.00	101,992.19	105,507.81	-3,515.62
March 13, 2023 March 14, 2023	Sale 47,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jan 2025 @ 100.06% Received Accrued Interest of $224.94	47,000.00	47,029.37	46,847.67	181.70
March 14, 2023 March 15, 2023	Sale 7,000.00 Par Value of United States Treasury Note/Bond 3.5% 31 Jan 2028 @ 98.64% Received Accrued Interest of $29.10	7,000.00	6,904.57	6,898.62	5.95
March 15, 2023 March 16, 2023	Sale 356,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jan 2025 @ 100.35% Received Accrued Interest of $1,784.92	356,000.00	357,251.56	354,846.21	2,405.35

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 15, 2023 March 16, 2023	Sale 75,000.00 Par Value of United States Treasury Note/Bond 4.625% 28 Feb 2025 @ 101.40% Received Accrued Interest of $150.82	75,000.00	76,048.82	75,492.19	556.63
March 15, 2023 March 16, 2023	Sale 6,000.00 Par Value of United States Treasury Note/Bond 3.5% 31 Jan 2028 @ 99.64% Received Accrued Interest of $25.52	6,000.00	5,978.44	5,913.11	65.33
March 29, 2023 March 30, 2023	Sale 39,000.00 Par Value of United States Treasury Note/Bond 4.625% 28 Feb 2025 @ 100.89% Received Accrued Interest of $147.04	39,000.00	39,345.46	39,316.88	28.58
March 29, 2023 March 30, 2023	Sale 3,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 97.27% Received Accrued Interest of $12.92	3,000.00	2,917.97	2,948.88	-30.91
March 31, 2023 April 4, 2023	Sale 20,000.00 Par Value of Eversource Energy 4.6% 01 Jul 2027 @ 100.03% Received Accrued Interest of $237.67	20,000.00	20,006.80	19,976.00	30.80
March 28, 2023 April 13, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 4/15/53 @92.5 %	50,000.00	46,250.00	45,049.48	1,200.52
March 30, 2023 April 13, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/53 @85.93164062 %	50,000.00	42,965.82	42,489.39	476.43
March 30, 2023 April 13, 2023	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 4/15/53 @95.31835937 %	150,000.00	142,977.54	141,475.45	1,502.09
March 30, 2023 April 13, 2023	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 4/15/53 @95.31835937 %	150,000.00	142,977.54	141,475.45	-1,502.09
March 30, 2023 April 13, 2023	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/53 @85.93164062 %	50,000.00	42,965.82	42,489.39	-476.43

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 28, 2023 April 13, 2023	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 4/15/53 @92.5 %	50,000.00	46,250.00	45,049.48	-1,200.52
March 30, 2023 April 13, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/53 @85.93164063 %	50,000.00	42,965.82	42,492.19	473.63
March 30, 2023 April 13, 2023	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 4/15/53 @95.31835938 %	150,000.00	142,977.54	143,531.25	-553.71
April 3, 2023 April 13, 2023	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 4/15/53 @98.27734375 %	125,000.00	122,846.68	119,824.22	3,022.46
March 31, 2023 April 13, 2023	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/53 @82.4785156 %	200,000.00	164,957.03	163,205.26	1,751.77
March 28, 2023 April 13, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 4/15/53 @92.5 %	50,000.00	46,250.00	45,049.48	1,200.52
April 17, 2023 April 19, 2023	Sale 10,000.00 Par Value of Goldman Sachs Group Inc/The Variable 2.65% 21 Oct 2032 @ 81.94% Received Accrued Interest of $131.03	10,000.00	8,194.30	8,391.60	-197.30
April 26, 2023 April 27, 2023	Sale 208,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Mar 2025 @ 99.76% Received Accrued Interest of $594.59	208,000.00	207,501.39	207,203.44	297.95
May 1, 2023 May 11, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 5/15/53 @92.46484375 %	50,000.00	46,232.42	46,279.30	-46.88
May 3, 2023 May 11, 2023	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @83.44726563 %	200,000.00	166,894.53	165,148.44	1,746.09

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
May 1, 2023 May 11, 2023	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 5/15/53 @97.16992188 %	125,000.00	121,462.40	122,875.98	-1,413.58
May 12, 2023 May 15, 2023	Sale 8,000.00 Par Value of United States Treasury Note/Bond 3.375% 15 May 2033 @ 99.26%	8,000.00	7,940.94	7,990.00	-49.06
May 16, 2023 May 17, 2023	Sale 76,000.00 Par Value of United States Treasury Note/Bond 3.625% 31 Mar 2028 @ 100.40% Received Accrued Interest of $353.78	76,000.00	76,305.79	76,266.81	38.98
May 23, 2023 May 24, 2023	Sale 136,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 99.08% Received Accrued Interest of $343.70	136,000.00	134,746.25	135,703.47	-957.22
May 25, 2023 May 26, 2023	Sale 277,000.00 Par Value of United States Treasury Note/Bond 3.5% 30 Apr 2028 @ 98.29% Received Accrued Interest of $684.97	277,000.00	272,253.23	276,412.40	-4,159.17
May 25, 2023 May 26, 2023	Sale 92,000.00 Par Value of United States Treasury Note/Bond 3.5% 30 Apr 2028 @ 98.36% Received Accrued Interest of $227.50	92,000.00	90,487.00	91,804.84	-1,317.84
May 26, 2023 May 30, 2023	Sale 92,000.00 Par Value of United States Treasury Note/Bond 3.5% 30 Apr 2028 @ 97.87% Received Accrued Interest of $262.50	92,000.00	90,043.94	91,804.84	-1,760.90
June 5, 2023 June 13, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 6/15/53 @91.53125 %	50,000.00	45,765.63	46,285.16	-519.53
June 5, 2023 June 13, 2023	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 6/15/53 @96.48632813 %	125,000.00	120,607.91	121,542.97	-935.06
June 7, 2023 June 13, 2023	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/53 @81.515625 %	200,000.00	163,031.25	167,195.31	-4,164.06

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)					
June 12, 2023 June 14, 2023	Sale 34,000.00 Par Value of United States Treasury Note/Bond 3.375% 15 May 2033 @ 96.94% Received Accrued Interest of $93.55	34,000.00	32,958.93	33,706.45	-747.52
June 13, 2023 June 14, 2023	Sale 77,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 May 2026 @ 98.55% Received Accrued Interest of $227.55	77,000.00	75,884.47	77,000.42	-1,115.95
June 13, 2023 June 14, 2023	Sale 116,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 May 2026 @ 98.34% Received Accrued Interest of $342.80	116,000.00	114,076.73	116,000.63	-1,923.90
May 24, 2023 June 20, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 6/15/53 @86.46484375 %	50,000.00	43,232.42	44,198.69	-966.27
May 24, 2023 June 20, 2023	Sale 150,000.00 Par Value 150,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 6/15/53 @86.46484375 %	150,000.00	129,697.27	132,596.05	-2,898.78
May 24, 2023 June 20, 2023	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 6/15/53 @86.46484375 %	150,000.00	129,697.27	132,596.05	2,898.78
May 24, 2023 June 20, 2023	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 6/15/53 @86.46484375 %	50,000.00	43,232.42	44,198.69	966.27
May 24, 2023 June 20, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 6/15/53 @86.46484375 %	50,000.00	43,232.42	44,093.75	-861.33
May 24, 2023 June 20, 2023	Sale 150,000.00 Par Value 150,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 6/15/53 @86.46484375 %	150,000.00	129,697.27	132,351.56	-2,654.29
June 27, 2023 June 28, 2023	Sale 200,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 May 2025 @ 99.08% Received Accrued Interest of $650.27	200,000.00	198,152.35	199,614.24	-1,461.89

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 28, 2023 June 29, 2023	Sale 161,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 May 2025 @ 98.96% Received Accrued Interest of $542.17	161,000.00	159,331.58	160,689.46	-1,357.88
Total Sales			**$8,065,631.31**	**$8,129,506.42**	**-$59,641.59**
Total Goldman, Sachs and Co 0005			**$18,933,576.40**	**$18,997,451.51**	**-$59,641.59**
J.P. Morgan Securities LLC 0187					
Purchases					
July 8, 2022 July 11, 2022	Purchase 15,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 93.27% Paid Accrued Interest of $66.80	15,000.00	13,989.84	13,989.84	
June 24, 2022 July 14, 2022	Purchase 100,000.00 Par Value 99,491.82 Current Face of Fannie Mae Pool FN BV8515 3% 01 May 2052 @92.19140625 % Paid Accrued Interest of $107.78	99,491.82	91,722.91	91,722.91	
June 6, 2022 July 14, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @87.68359375 %	175,000.00	153,446.29	153,446.29	
June 7, 2022 July 14, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/52 @90.8203125 %	175,000.00	158,935.55	158,935.55	
June 27, 2022 July 14, 2022	Purchase 125,000.00 Par Value 123,139.02 Current Face of Fannie Mae Pool FN FS1598 2% 01 Apr 2052 @85.515625 % Paid Accrued Interest of $88.93	123,139.02	105,303.10	105,303.10	
July 22, 2022 July 25, 2022	Purchase 10,000.00 Par Value of United States Treasury Inflation Indexed Bonds .125% 15 Feb 2052 @ 79.90% Paid Accrued Interest of $5.79	10,000.00	8,368.58	8,368.58	

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 22, 2022 August 1, 2022	Purchase 165,000.00 Par Value of United States Of Amer Treas Notes 3% NTS 31 Jul 2027 USD 'AB-2027' @ 99.39% Paid Accrued Interest of $12.33	165,000.00	163,995.50	163,995.50	
July 29, 2022 August 1, 2022	Purchase 33,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 96.47% Paid Accrued Interest of $201.09	33,000.00	31,833.51	31,833.51	
June 28, 2022 August 11, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @88.4609375 %	175,000.00	154,806.64	154,806.64	
June 28, 2022 August 11, 2022	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @88.4609375 %	175,000.00	154,806.64	154,806.64	
June 28, 2022 August 11, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @88.4609375 %	175,000.00	154,806.64	154,806.64	
July 5, 2022 August 11, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/52 @87.6796875 %	50,000.00	43,839.84	43,839.84	
August 24, 2022 August 31, 2022	Purchase 105,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 3.125% NTS 31 Aug 2027 USD 'AC-2027' @ 99.60%	105,000.00	104,584.83	104,584.83	
August 31, 2022 September 1, 2022	Purchase 95,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 99.34% Paid Accrued Interest of $8.20	95,000.00	94,369.14	94,369.14	
September 6, 2022 September 7, 2022	Purchase 47,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 90.91% Paid Accrued Interest of $88.12	47,000.00	42,727.77	42,727.77	

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)					
September 6, 2022 September 7, 2022	Purchase 130,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 95.05% Paid Accrued Interest of $223.44	130,000.00	123,560.93	123,560.93	
September 13, 2022 September 14, 2022	Purchase 319,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 97.90% Paid Accrued Interest of $385.53	319,000.00	312,308.48	312,308.48	
July 27, 2022 September 14, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/52 @91.90625 %	175,000.00	160,835.94	160,835.94	
July 27, 2022 September 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 9/15/52 @95.06640625 %	150,000.00	142,599.61	142,599.61	
September 28, 2022 September 30, 2022	Purchase 50,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 30 Sep 2027 Usd 'Ad-2027' @ 100.64%	50,000.00	50,320.31	50,320.31	
September 28, 2022 October 3, 2022	Purchase 350,000.00 Par Value of JP Morgan Chase Financial 8.3% 30 Nov 2023 @ 100.00%	350,000.00	350,000.00	350,000.00	
September 30, 2022 October 3, 2022	Purchase 29,000.00 Par Value of United States Treasury Inflation Indexed Bonds .125% 15 Feb 2052 @ 63.33% Paid Accrued Interest of $5.14	29,000.00	19,545.49	19,545.49	
August 19, 2022 October 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2052 @90.71484375 %	50,000.00	45,357.42	45,357.42	
August 25, 2022 October 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2052 @89.77734375 %	75,000.00	67,333.01	67,333.01	
October 24, 2022 October 27, 2022	Purchase 500,000.00 Par Value of JPMorgan 10.6% 25 Apr 2024 @ 100.00%	500,000.00	500,000.00	500,000.00	

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)					
October 27, 2022 October 31, 2022	Purchase 40,000.00 Par Value of United States Of Amer Treas Notes 4.25% Nts 31 Oct 2027 USD 'AF-2027' @ 100.06%	40,000.00	40,025.00	40,025.00	
October 4, 2022 November 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 52 @85.19140625 %	75,000.00	63,893.55	63,893.55	
October 4, 2022 November 14, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 52 @85.19140625 %	75,000.00	63,893.55	63,893.55	
October 4, 2022 November 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 52 @85.19140625 %	75,000.00	63,893.55	63,893.55	
November 14, 2022 November 15, 2022	Purchase 67,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 102.00%	67,000.00	68,340.00	68,340.00	
November 22, 2022 November 30, 2022	Purchase 64,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Nov 2027 @ 99.64%	64,000.00	63,767.50	63,767.50	
November 29, 2022 December 2, 2022	Purchase 550,000.00 Par Value of Jpmorgan Chase Financial 8.55% 03 Apr 2024 @ 100.00%	550,000.00	550,000.00	550,000.00	
October 7, 2022 December 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2052 @80.0546875 %	100,000.00	80,054.69	80,054.69	
December 15, 2022 December 16, 2022	Purchase 238,000.00 Par Value of United States Treasury Bill Zero 25 May 2023 @ 98.01%	238,000.00	233,269.62	233,269.62	
December 15, 2022 December 16, 2022	Reversal of Purchase 238,000.00 Par Value of United States Treasury Bill Zero 25 May 2023 @ 98.01%	238,000.00	233,269.62	233,269.62	
December 15, 2022 December 16, 2022	Purchase 238,000.00 Par Value of United States Treasury Bill Zero 25 May 2023 @ 98.01%	238,000.00	233,269.62	233,269.62	

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 27, 2022 December 28, 2022	Purchase 57,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 102.19% Paid Accrued Interest of $279.29	57,000.00	58,246.88	58,246.88	
December 28, 2022 January 3, 2023	Purchase 42,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Dec 2027 @ 99.56% Paid Accrued Interest of $13.49	42,000.00	41,816.27	41,816.27	
December 30, 2022 January 3, 2023	Purchase 30,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 102.06% Paid Accrued Interest of $167.51	30,000.00	30,618.75	30,618.75	
December 22, 2022 January 3, 2023	Purchase 42,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Dec 2027 @ 100.52% Paid Accrued Interest of $13.49	42,000.00	42,219.15	42,219.15	
December 22, 2022 January 3, 2023	Purchase 85,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Dec 2027 @ 100.47% Paid Accrued Interest of $27.30	85,000.00	85,403.38	85,403.38	
December 23, 2022 January 3, 2023	Purchase 39,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Dec 2027 @ 100.10% Paid Accrued Interest of $12.52	39,000.00	39,039.00	39,039.00	
December 27, 2022 January 3, 2023	Purchase 68,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Dec 2027 @ 99.71% Paid Accrued Interest of $21.84	68,000.00	67,802.74	67,802.74	
December 28, 2022 January 3, 2023	Purchase 51,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Dec 2027 @ 99.61% Paid Accrued Interest of $16.38	51,000.00	50,800.27	50,800.27	
January 18, 2023 January 19, 2023	Purchase 7,000.00 Par Value of United States Treasury Inflation Indexed Bonds .625% 15 Jul 2032 @ 94.47% Paid Accrued Interest of $0.50	7,000.00	6,778.72	6,778.72	
February 2, 2023 February 3, 2023	Purchase 234,000.00 Par Value of WI Treasury Sec 0% 27 Jul 2023 @ 97.83%	234,000.00	228,910.50	228,910.50	

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)					
February 3, 2023 February 6, 2023	Purchase 142,000.00 Par Value of UNITED STATES United States Of Amer Treas Bills 0% T-Bill 03 Aug 2023OF AMER TREAS BILLS 0% T-BILL 03/08/2023 USD @ 97.71%	142,000.00	138,745.71	138,745.71	
January 5, 2023 February 13, 2023	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/53 @81.84375 %	125,000.00	102,304.69	102,304.69	
January 3, 2023 February 13, 2023	Purchase 200,000.00 Par Value 200,000.00 Current Face of Fnma Tba 30yr Mpt 4.000% 2/15/48 @94.17578125 %	200,000.00	188,351.56	188,351.56	
February 10, 2023 February 15, 2023	Purchase 53,000.00 Par Value of UNITED STATES OF AMER TREAS BONDS 3.625% BDS 15 Feb 2053 USD1000'BOND 02/2053 @ 97.61%	53,000.00	51,733.94	51,733.94	
February 21, 2023 February 28, 2023	Purchase 45,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 0% NTS 29 Feb 2028 USD 'V-2028' @ 99.50%	45,000.00	44,776.67	44,776.67	
February 16, 2023 February 28, 2023	Purchase 82,000.00 Par Value of UNITED STATES OF AMERICA TREASURY NOTES 4.625% NOTES 28 Feb 2025 USD'AY-2025 @ 100.03%	82,000.00	82,024.78	82,024.78	
February 22, 2023 February 28, 2023	Purchase 75,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 29 Feb 2028 USD 'V-2028' @ 99.54%	75,000.00	74,654.60	74,654.60	
February 16, 2023 March 13, 2023	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 3/15/53 @91.75 %	25,000.00	22,937.50	22,937.50	
February 16, 2023 March 13, 2023	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 3/15/53 @91.75 %	25,000.00	22,937.50	22,937.50	

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)					
February 1, 2023 March 13, 2023	Purchase 125,000.00 Par Value 125,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @84.40625 %	125,000.00	105,507.81	105,507.81	
February 16, 2023 March 13, 2023	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 3/15/53 @91.75 %	25,000.00	22,937.50	22,937.50	
March 15, 2023 March 16, 2023	Purchase 28,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.625% 15 Oct 2027 @ 101.71% Paid Accrued Interest of $191.10	28,000.00	28,642.87	28,642.87	
March 28, 2023 March 31, 2023	Purchase 41,000.00 Par Value of United States Of Amer Treas Notes 3.375% Nts 31 Mar 2028 USD 'W-2028' @ 100.03%	41,000.00	41,012.18	41,012.18	
March 24, 2023 March 31, 2023	Purchase 119,000.00 Par Value of United States Of Amer Treas Notes 3.375% Nts 31 Mar 2028 USD 'W-2028' @ 101.30%	119,000.00	120,551.38	120,551.38	
April 6, 2023 April 12, 2023	Purchase 70,000.00 Par Value of JP Morgan 9% 09 May 2024 @ 100.00%	70,000.00	70,000.00	70,000.00	
April 19, 2023 April 20, 2023	Purchase 458,000.00 Par Value of United States Treasury Note/Bond 4.625% 28 Feb 2025 @ 100.56% Paid Accrued Interest of $2,935.62	458,000.00	460,558.36	460,558.36	
April 25, 2023 May 1, 2023	Purchase 169,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 0% NTS 30 Apr 2025 USD 'BA-2025' @ 99.87% Paid Accrued Interest of $17.80	169,000.00	168,782.78	168,782.78	
April 24, 2023 May 1, 2023	Purchase 43,000.00 Par Value of United States Treasury Note/Bond 3.5% 30 Apr 2028 @ 99.61% Paid Accrued Interest of $4.09	43,000.00	42,834.06	42,834.06	
April 28, 2023 May 11, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 5/15/53 @92.90625 %	50,000.00	46,453.13	46,453.13	

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 28, 2023 May 11, 2023	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 5/15/53 @92.90625 %	50,000.00	46,453.13	46,453.13	
April 28, 2023 May 11, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 5/15/53 @92.90625 %	50,000.00	46,453.13	46,453.13	
May 5, 2023 May 15, 2023	Purchase 76,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 May 2026 USD 'An-2026' @ 100.02%	76,000.00	76,017.14	76,017.14	
May 8, 2023 May 15, 2023	Purchase 75,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 May 2026 USD 'An-2026' @ 99.90%	75,000.00	74,928.17	74,928.17	
May 9, 2023 May 15, 2023	Purchase 74,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 May 2026 USD 'An-2026' @ 99.78%	74,000.00	73,837.53	73,837.53	
May 12, 2023 May 15, 2023	Purchase 33,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2053 Usd1000 'Bonds 05/53' @ 97.45%	33,000.00	32,159.53	32,159.53	
May 4, 2023 June 13, 2023	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/53 @83.84375 %	125,000.00	104,804.69	104,804.69	
May 1, 2023 June 13, 2023	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 6/15/53 @95.10546875 %	150,000.00	142,658.20	142,658.20	
May 1, 2023 June 13, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 6/15/53 @92.734375 %	50,000.00	46,367.19	46,367.19	
May 5, 2023 June 20, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 6/15/53 @88.1875 %	50,000.00	44,093.75	44,093.75	

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)					
May 5, 2023 June 20, 2023	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 6/15/53 @88.1875 %	50,000.00	44,093.75	44,093.75	
May 5, 2023 June 20, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 6/15/53 @88.1875 %	50,000.00	44,093.75	44,093.75	
June 23, 2023 June 30, 2023	Purchase 26,000.00 Par Value of WI Treasury Sec 4% 30 Jun 2028 @ 99.92%	26,000.00	25,980.16	25,980.16	
June 28, 2023 June 30, 2023	Purchase 100,000.00 Par Value 100,000.00 Current Face of JP Morgan Mortgage Acquisition Trust 2007-CH1 JPMAC 2007-CH1 MV8 Flt 25 Nov 2036 @99.875 % Paid Accrued Interest of $73.89	100,000.00	99,875.00	99,875.00	
Total Purchases			**$8,332,272.47**	**$8,332,272.47**	**$0.00**
Sales					
July 8, 2022 July 11, 2022	Sale 120,000.00 Par Value of United States Treasury Bill Zero 22 Sep 2022 @ 99.64%	120,000.00	119,430.35	119,430.35	
June 24, 2022 July 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 7/15/52 @92.140625 %	100,000.00	92,140.63	94,329.90	-2,189.27
June 27, 2022 July 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @85.5 %	125,000.00	106,875.00	109,604.49	-2,729.49
July 5, 2022 July 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @87.75 %	50,000.00	43,875.00	43,841.80	33.20
June 28, 2022 July 14, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/52 @88.578125 %	175,000.00	155,011.72	158,935.55	-3,923.83

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 20, 2022 July 21, 2022	Sale 10,000.00 Par Value of United States Treasury Note/Bond 2.75% 30 Apr 2027 @ 98.05% Received Accrued Interest of $61.28	10,000.00	9,805.47	9,938.66	-133.19
July 22, 2022 July 25, 2022	Sale 13,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 97.28% Received Accrued Interest of $72.11	13,000.00	12,646.56	12,496.64	149.92
July 22, 2022 July 25, 2022	Sale 170,000.00 Par Value of United States Treasury Note/Bond 2.625% 31 May 2027 @ 98.85% Received Accrued Interest of $670.59	170,000.00	168,047.66	168,447.40	-399.74
July 29, 2022 August 1, 2022	Sale 20,000.00 Par Value of United States Treasury Inflation Indexed Bonds .125% 15 Feb 2052 @ 82.98% Received Accrued Interest of $12.11	20,000.00	17,425.24	18,390.33	-965.09
August 8, 2022 August 9, 2022	Sale 230,000.00 Par Value of United States Of Amer Treas Bills 0% T-Bill 03 Nov 2022 USD @ 99.41%	230,000.00	228,506.28	228,506.28	
July 27, 2022 August 11, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 8/15/52 @95.17382813 %	150,000.00	142,760.74	139,451.18	3,309.56
July 27, 2022 August 11, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @91.984375 %	175,000.00	160,972.66	154,806.64	6,166.02
August 24, 2022 August 25, 2022	Sale 110,000.00 Par Value of United States Treasury Note/Bond 2.75% 31 Jul 2027 @ 97.79% Received Accrued Interest of $205.50	110,000.00	107,572.27	109,159.70	-1,587.43
August 31, 2022 September 1, 2022	Sale 10,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 96.90% Received Accrued Interest of $12.70	10,000.00	9,689.85	9,792.44	-102.59
September 6, 2022 September 7, 2022	Sale 36,000.00 Par Value of United States Treasury Inflation Indexed Bonds .125% 15 Feb 2052 @ 74.69% Received Accrued Interest of $2.99	36,000.00	28,621.34	33,102.58	-4,481.24

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)					
September 13, 2022 September 14, 2022	Sale 316,000.00 Par Value of United States Treasury Note/Bond 3.25% 31 Aug 2024 @ 99.05% Received Accrued Interest of $397.18	316,000.00	312,988.13	314,769.85	-1,781.72
August 19, 2022 September 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/52 @90.75195313 %	50,000.00	45,375.98	45,953.13	-577.15
August 25, 2022 September 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/52 @89.81445313 %	75,000.00	67,360.84	68,929.69	-1,568.85
September 26, 2022 September 27, 2022	Sale 84,000.00 Par Value of United States Treasury Note/Bond 3% 30 Jun 2024 @ 97.65% Received Accrued Interest of $609.46	84,000.00	82,027.97	83,860.51	-1,832.54
September 30, 2022 October 3, 2022	Sale 34,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 86.70% Received Accrued Interest of $135.82	34,000.00	29,476.40	30,899.28	-1,422.88
October 4, 2022 October 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2052 @85.20507813 %	75,000.00	63,903.81	67,133.30	-3,229.49
October 25, 2022 October 27, 2022	Sale 15,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 89.19% Received Accrued Interest of $81.83	15,000.00	13,378.14	14,015.76	-637.62
October 27, 2022 October 28, 2022	Sale 41,000.00 Par Value of United States Treasury Note/Bond 4.125% 30 Sep 2027 @ 100.05% Received Accrued Interest of $130.10	41,000.00	41,019.04	41,095.44	-76.40
October 7, 2022 November 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @80.0390625 %	100,000.00	80,039.06	81,522.85	-1,483.79

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)					
November 14, 2022 November 15, 2022	Sale 73,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 90.77% Received Accrued Interest of $501.87	73,000.00	66,265.41	67,937.17	-1,671.76
November 22, 2022 November 23, 2022	Sale 64,000.00 Par Value of United States Of Amer Treas Notes 4.25% Nts 31 Oct 2027 USD 'AF-2027' @ 100.60% Received Accrued Interest of $167.73	64,000.00	64,384.44	63,731.60	652.84
December 22, 2022 December 23, 2022	Sale 43,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Oct 2027 @ 101.41% Received Accrued Interest of $259.69	43,000.00	43,604.69	43,093.13	511.56
December 22, 2022 December 23, 2022	Sale 86,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Oct 2027 @ 101.38% Received Accrued Interest of $519.39	86,000.00	87,182.50	86,186.26	996.24
December 23, 2022 December 27, 2022	Sale 39,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Nov 2027 @ 100.09% Received Accrued Interest of $112.10	39,000.00	39,033.51	38,903.47	130.04
December 27, 2022 December 28, 2022	Sale 69,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Oct 2027 @ 100.64% Received Accrued Interest of $456.03	69,000.00	69,442.03	69,149.45	292.58
December 28, 2022 December 29, 2022	Sale 43,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Oct 2027 @ 100.51% Received Accrued Interest of $289.09	43,000.00	43,218.36	43,093.14	125.22
December 28, 2022 December 29, 2022	Sale 52,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Oct 2027 @ 100.55% Received Accrued Interest of $349.60	52,000.00	52,284.37	52,112.62	171.75
January 3, 2023 January 12, 2023	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 1/15/53 @94.15625 %	200,000.00	188,312.50	189,812.50	-1,500.00
January 5, 2023 January 12, 2023	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/53 @81.75195313 %	125,000.00	102,189.94	102,382.81	-192.87

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)					
January 12, 2023 January 17, 2023	Sale 5,000.00 Par Value of AbbVie Inc 4.45% 14 May 2046 @ 92.54% Received Accrued Interest of $38.94	5,000.00	4,627.20	4,380.90	246.30
January 18, 2023 January 19, 2023	Sale 8,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 105.93% Received Accrued Interest of $59.25	8,000.00	8,474.44	8,110.51	363.93
February 10, 2023 February 13, 2023	Sale 51,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 104.58% Received Accrued Interest of $507.18	51,000.00	53,334.85	52,037.37	1,297.48
February 1, 2023 February 13, 2023	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/53 @84.328125 %	125,000.00	105,410.16	102,304.69	3,105.47
February 16, 2023 February 17, 2023	Sale 84,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jan 2025 @ 99.06% Received Accrued Interest of $162.72	84,000.00	83,212.50	83,727.76	-515.26
February 21, 2023 February 22, 2023	Sale 46,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Dec 2027 @ 98.77% Received Accrued Interest of $260.97	46,000.00	45,432.19	45,905.54	-473.35
February 22, 2023 February 23, 2023	Sale 77,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Dec 2027 @ 98.81% Received Accrued Interest of $445.09	77,000.00	76,085.62	76,841.88	-756.26
February 16, 2023 March 13, 2023	Sale 105,000.00 Par Value 31,043.93 Current Face of Freddie Mac Gold Pool FG G67710 3.5% 01 Mar 2048 @93.41015625 % Received Accrued Interest of $36.22	31,043.91	28,998.19	30,928.63	-1,930.44
February 16, 2023 March 13, 2023	Reversal of Sale 105,000.00 Par Value 31,043.93 Current Face of Freddie Mac Gold Pool FG G67710 3.5% 01 Mar 2048 @93.41015625 % Received Accrued Interest of $36.22	31,043.91	28,998.19	30,928.63	1,930.44

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 16, 2023 March 13, 2023	Sale 105,000.00 Par Value 30,781.43 Current Face of Freddie Mac Gold Pool FG G67710 3.5% 01 Mar 2048 @93.41015625 % Received Accrued Interest of $35.91	30,781.43	28,752.98	30,667.12	-1,914.14
March 24, 2023 March 27, 2023	Sale 122,000.00 Par Value of United States Treasury Note/Bond 3.5% 31 Jan 2028 @ 100.50% Received Accrued Interest of $648.76	122,000.00	122,614.76	120,233.09	2,381.67
March 28, 2023 March 29, 2023	Sale 41,000.00 Par Value of United States Treasury Note/Bond 4% 29 Feb 2028 @ 101.66% Received Accrued Interest of $129.24	41,000.00	41,682.26	40,750.45	931.81
April 24, 2023 April 25, 2023	Sale 44,000.00 Par Value of United States Treasury Note/Bond 4% 29 Feb 2028 @ 101.78% Received Accrued Interest of $267.83	44,000.00	44,782.82	43,732.19	1,050.63
April 25, 2023 April 26, 2023	Sale 175,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Mar 2025 @ 99.77% Received Accrued Interest of $481.73	175,000.00	174,589.84	174,329.81	260.03
May 5, 2023 May 8, 2023	Sale 77,000.00 Par Value of United States Treasury Note/Bond 3.75% 15 Apr 2026 @ 100.27% Received Accrued Interest of $181.45	77,000.00	77,209.60	77,061.82	147.78
May 8, 2023 May 9, 2023	Sale 76,000.00 Par Value of United States Treasury Note/Bond 3.75% 15 Apr 2026 @ 100.16% Received Accrued Interest of $186.89	76,000.00	76,118.47	76,061.02	57.45
May 9, 2023 May 10, 2023	Sale 76,000.00 Par Value of United States Treasury Note/Bond 3.75% 15 Apr 2026 @ 100.03% Received Accrued Interest of $194.67	76,000.00	76,026.17	76,061.02	-34.85
May 1, 2023 May 11, 2023	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 5/15/53 @95.01757813 %	150,000.00	142,526.37	143,039.06	-512.69

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)					
May 1, 2023 May 11, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 5/15/53 @92.62890625 %	50,000.00	46,314.45	46,453.13	-138.68
May 4, 2023 May 11, 2023	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @83.6875 %	125,000.00	104,609.38	102,485.35	2,124.03
April 28, 2023 May 11, 2023	Sale 190,000.00 Par Value 59,979.10 Current Face of Freddie Mac Gold Pool FG G67708 3.5% 01 Mar 2048 @94.5625 % Received Accrued Interest of $58.31	59,979.10	56,717.74	60,043.74	-3,326.00
May 12, 2023 May 15, 2023	Sale 33,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 97.38% Received Accrued Interest of $294.11	33,000.00	32,134.77	32,361.96	-227.19
May 5, 2023 May 18, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 5/15/2051 @88.08007813 %	50,000.00	44,040.04	44,373.05	-333.01
May 22, 2023 May 23, 2023	Sale 19,000.00 Par Value of United States Treasury Note/Bond 3.375% 15 May 2033 @ 97.19% Received Accrued Interest of $13.94	19,000.00	18,465.63	18,920.73	-455.10
June 8, 2023 June 13, 2023	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/53 @81.53320313 %	125,000.00	101,916.50	104,804.69	-2,888.19
June 13, 2023 June 20, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 5.000% 6/15/53 @98.73828125 %	50,000.00	49,369.14	49,910.16	-541.02
June 23, 2023 June 26, 2023	Sale 27,000.00 Par Value of United States Treasury Note/Bond 3.5% 30 Apr 2028 @ 97.59% Received Accrued Interest of $146.37	27,000.00	26,349.51	26,942.72	-593.21
Total Sales			**$4,593,661.66**	**$4,618,212.92**	**-$20,690.38**
Total J.P. Morgan Securities LLC 0187			**$12,925,934.13**	**$12,950,485.39**	**-$20,690.38**

5% Series Reportable Transactions By Broker (continued)

Trade Date / Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Merrill Lynch LLC/FI (fka Banc/Ame) 0773					
Purchases					
July 5, 2022 July 6, 2022	Purchase 45,000.00 Par Value of United States Treasury Note/Bond 3% 30 Jun 2024 @ 100.38% Paid Accrued Interest of $22.01	45,000.00	45,169.20	45,169.20	
July 8, 2022 July 11, 2022	Purchase 235,000.00 Par Value of United States Treasury Note/Bond 3.25% 30 Jun 2027 @ 100.49% Paid Accrued Interest of $228.29	235,000.00	236,156.64	236,156.64	
May 31, 2022 July 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @88.54296875 %	50,000.00	44,271.48	44,271.48	
May 31, 2022 July 14, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @88.54296875 %	50,000.00	44,271.48	44,271.48	
May 31, 2022 July 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @88.54296875 %	50,000.00	44,271.48	44,271.48	
June 6, 2022 July 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @87.51171875 %	100,000.00	87,511.72	87,511.72	
June 6, 2022 July 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/52 @90.6484375 %	50,000.00	45,324.22	45,324.22	
June 7, 2022 July 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/52 @90.6484375 %	75,000.00	67,986.33	67,986.33	
June 8, 2022 July 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/52 @90.7265625 %	75,000.00	68,044.92	68,044.92	

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)					
June 7, 2022 July 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 7/15/52 @94.15234375 %	50,000.00	47,076.17	47,076.17	
June 8, 2022 July 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 7/15/52 @94.12109375 %	100,000.00	94,121.09	94,121.09	
June 6, 2022 July 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 7/15/52 @99.07421875 %	50,000.00	49,537.11	49,537.11	
July 13, 2022 July 14, 2022	Purchase 150,000.00 Par Value of United States Treasury Note/Bond 3% 30 Jun 2024 @ 99.74% Paid Accrued Interest of $171.20	150,000.00	149,615.79	149,615.79	
July 12, 2022 July 15, 2022	Purchase 245,000.00 Par Value of United States Treasury Note/Bond 3% 15 Jul 2025 @ 99.87%	245,000.00	244,677.46	244,677.46	
July 12, 2022 July 15, 2022	Purchase 245,000.00 Par Value of United States Treasury Note/Bond 3% 15 Jul 2025 @ 99.75%	245,000.00	244,386.04	244,386.04	
July 12, 2022 July 15, 2022	Purchase 250,000.00 Par Value of United States Treasury Note/Bond 3% 15 Jul 2025 @ 99.94%	250,000.00	249,861.47	249,861.47	
July 14, 2022 July 15, 2022	Purchase 205,000.00 Par Value of United States Treasury Note/Bond 3.25% 30 Jun 2027 @ 100.75% Paid Accrued Interest of $271.57	205,000.00	206,537.50	206,537.50	
June 10, 2022 July 21, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/52 @91.7109375 %	150,000.00	137,566.41	137,566.41	
July 19, 2022 July 22, 2022	Purchase 15,000.00 Par Value of Bank of America Corp Variable 5.015% 22 Jul 2033 @ 100.00%	15,000.00	15,000.00	15,000.00	
July 20, 2022 July 27, 2022	Purchase 10,000.00 Par Value of Imperial Brands Fin PLC 6.125% 27 Jul 2027 @ 98.96%	10,000.00	9,895.60	9,895.60	

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)					
July 27, 2022 August 1, 2022	Purchase 55,000.00 Par Value of United States Treasury Note/Bond 3% 31 Jul 2024 @ 99.89% Paid Accrued Interest of $4.48	55,000.00	54,941.29	54,941.29	
July 28, 2022 August 1, 2022	Purchase 55,000.00 Par Value of United States Treasury Note/Bond 3% 31 Jul 2024 @ 100.23% Paid Accrued Interest of $4.48	55,000.00	55,125.97	55,125.97	
July 28, 2022 August 1, 2022	Purchase 155,000.00 Par Value of United States Treasury Note/Bond 3% 31 Jul 2024 @ 100.24% Paid Accrued Interest of $12.64	155,000.00	155,369.86	155,369.86	
July 29, 2022 August 1, 2022	Purchase 75,000.00 Par Value of United States Treasury Note/Bond 3% 31 Jul 2024 @ 100.25% Paid Accrued Interest of $6.11	75,000.00	75,187.50	75,187.50	
August 1, 2022 August 3, 2022	Purchase 40,000.00 Par Value of United States Treasury Note/Bond 2.75% 31 Jul 2027 @ 100.42% Paid Accrued Interest of $8.97	40,000.00	40,167.19	40,167.19	
August 1, 2022 August 3, 2022	Purchase 40,000.00 Par Value of Santander UK Group Holdings PLC Variable 2.896% 15 Mar 2032 @ 83.97% Paid Accrued Interest of $444.05	40,000.00	33,586.80	33,586.80	
August 5, 2022 August 8, 2022	Purchase 410,000.00 Par Value of United States Treasury Note/Bond 2.75% 31 Jul 2027 @ 99.04% Paid Accrued Interest of $245.11	410,000.00	406,060.16	406,060.16	
June 24, 2022 August 11, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @88.91796875 %	75,000.00	66,688.48	66,688.48	
June 28, 2022 August 11, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @88.41796875 %	75,000.00	66,313.48	66,313.48	
June 30, 2022 August 11, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 8/15/52 @93.12109375 %	50,000.00	46,560.55	46,560.55	

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)					
March 28, 2023 April 13, 2023	Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 4/15/53 @92.5234375 %	25,000.00	23,130.86	22,524.74	-606.12
March 28, 2023 April 13, 2023	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 4/15/53 @89.265625 %	150,000.00	133,898.44	130,390.14	-3,508.30
April 12, 2023 April 13, 2023	Sale 69,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 Mar 2026 @ 102.41% Received Accrued Interest of $251.48	69,000.00	70,660.69	69,133.93	1,526.76
March 30, 2023 April 13, 2023	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/53 @85.9921875 %	175,000.00	150,486.33	149,249.02	1,237.31
March 28, 2023 April 13, 2023	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 4/15/53 @89.265625 %	150,000.00	133,898.44	130,456.05	3,442.39
March 31, 2023 April 13, 2023	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 4/15/53 @99.5390625 %	200,000.00	199,078.13	195,877.88	3,200.25
March 29, 2023 April 13, 2023	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/53 @82.3046875 %	100,000.00	82,304.69	81,602.63	702.06
March 28, 2023 April 13, 2023	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 4/15/53 @92.5234375 %	25,000.00	23,130.86	22,524.74	606.12
April 13, 2023 April 20, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 5.000% 4/15/48 @100.14453125 %	50,000.00	50,072.27	49,750.00	322.27
April 11, 2023 April 20, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 4/15/53 @88.66796875 %	50,000.00	44,333.98	42,991.21	1,342.77

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)					
April 21, 2023 April 24, 2023	Sale 62,000.00 Par Value of United States Treasury Note/Bond 3.625% 31 Mar 2028 @ 99.85% Received Accrued Interest of $147.38	62,000.00	61,905.15	62,217.66	-312.51
April 27, 2023 April 28, 2023	Sale 209,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Mar 2025 @ 99.55% Received Accrued Interest of $619.58	209,000.00	208,058.54	208,199.61	-141.07
May 1, 2023 May 2, 2023	Sale 21,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 95.88% Received Accrued Interest of $159.82	21,000.00	20,133.75	20,669.36	-535.61
May 1, 2023 May 2, 2023	Sale 20,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 102.66% Received Accrued Interest of $371.27	20,000.00	20,531.25	20,540.85	-9.60
May 2, 2023 May 3, 2023	Sale 23,000.00 Par Value of United States Treasury Note/Bond 4% 29 Feb 2028 @ 101.66% Received Accrued Interest of $160.00	23,000.00	23,381.35	22,860.01	521.34
May 2, 2023 May 3, 2023	Sale 150,000.00 Par Value of United States Treasury Note/Bond 3.625% 31 Mar 2028 @ 100.66% Received Accrued Interest of $490.27	150,000.00	150,996.79	150,526.61	470.18
May 4, 2023 May 11, 2023	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/53 @90.6171875 %	150,000.00	135,925.78	134,006.84	1,918.94
May 4, 2023 May 11, 2023	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @87.61328125 %	175,000.00	153,323.24	150,640.14	2,683.10
May 4, 2023 May 11, 2023	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 5/15/53 @99.8359375 %	200,000.00	199,671.88	199,066.41	605.47
May 11, 2023 May 12, 2023	Sale 62,000.00 Par Value of United States Treasury Note/Bond 3.75% 15 Apr 2026 @ 100.68% Received Accrued Interest of $171.52	62,000.00	62,424.10	62,049.77	374.33

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)					
May 12, 2023 May 15, 2023	Sale 709,000.00 Par Value of United States Treasury Note/Bond 3.5% 15 Feb 2033 @ 100.87% Received Accrued Interest of $6,100.93	709,000.00	715,191.38	686,624.53	28,566.85
May 16, 2023 May 17, 2023	Sale 46,000.00 Par Value of United States Treasury Note/Bond 3.625% 31 Mar 2028 @ 100.56% Received Accrued Interest of $214.13	46,000.00	46,256.51	46,161.49	95.02
May 16, 2023 May 17, 2023	Sale 46,000.00 Par Value of United States Treasury Note/Bond 3.625% 31 Mar 2028 @ 100.33% Received Accrued Interest of $214.13	46,000.00	46,150.03	46,161.50	-11.47
May 12, 2023 May 18, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 5.000% 5/15/48 @99.80078125 %	50,000.00	49,900.39	50,067.38	-166.99
May 23, 2023 May 24, 2023	Sale 53,000.00 Par Value of United States Treasury Note/Bond 3.625% 31 Mar 2028 @ 99.41% Received Accrued Interest of $283.46	53,000.00	52,688.11	53,186.07	-497.96
May 23, 2023 May 25, 2023	Sale 50,000.00 Par Value of Credit Suisse Group AG Variable 6.537% 12 Aug 2033 @ 101.73% Received Accrued Interest of $935.15	50,000.00	50,865.00	48,391.35	2,473.65
May 25, 2023 May 26, 2023	Sale 92,000.00 Par Value of United States Treasury Note/Bond 3.5% 30 Apr 2028 @ 98.28% Received Accrued Interest of $227.50	92,000.00	90,416.72	91,804.85	-1,388.13
May 25, 2023 May 26, 2023	Sale 386,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 98.73% Received Accrued Interest of $1,056.78	386,000.00	381,093.92	385,063.53	-3,969.61
June 1, 2023 June 2, 2023	Sale 22,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 73.85% Received Accrued Interest of $21.52	22,000.00	16,247.35	18,935.41	-2,688.06
June 2, 2023 June 5, 2023	Sale 22,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 73.57% Received Accrued Interest of $25.11	22,000.00	16,186.50	18,935.41	-2,748.91

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 2, 2023 June 5, 2023	Sale 22,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 73.47% Received Accrued Interest of $25.11	22,000.00	16,162.38	18,935.41	-2,773.03
June 7, 2023 June 9, 2023	Sale 10,000.00 Par Value of Morgan Stanley Variable 1.593% 04 May 2027 @ 89.56% Received Accrued Interest of $15.49	10,000.00	8,956.10	8,789.30	166.80
May 16, 2023 June 13, 2023	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @85.625 %	100,000.00	85,625.00	86,921.88	-1,296.88
June 7, 2023 June 13, 2023	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 6/15/53 @98.95703125 %	200,000.00	197,914.06	199,746.09	-1,832.03
June 8, 2023 June 13, 2023	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @85.234375 %	175,000.00	149,160.16	153,583.01	-4,422.85
June 6, 2023 June 13, 2023	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 6/15/53 @88.2734375 %	150,000.00	132,410.16	136,122.07	-3,711.91
June 14, 2023 June 15, 2023	Sale 68,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 May 2026 @ 98.25% Received Accrued Interest of $207.65	68,000.00	66,811.09	68,000.37	-1,189.28
June 22, 2023 June 23, 2023	Sale 131,000.00 Par Value of United States Treasury Note/Bond 3.5% 30 Apr 2028 @ 97.52% Received Accrued Interest of $672.80	131,000.00	127,745.10	130,722.11	-2,977.01
June 27, 2023 June 28, 2023	Sale 200,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 May 2025 @ 99.07% Received Accrued Interest of $650.27	200,000.00	198,148.44	199,614.25	-1,465.81
June 27, 2023 June 28, 2023	Sale 99,000.00 Par Value of United States Of Amer Treas Notes 3.625% NTS 31 May 2028 USD	99,000.00	97,225.40	98,186.27	-960.87

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)					
	'Z-2028' @ 98.21% Received Accrued Interest of $274.55				
June 28, 2023 June 29, 2023	Sale 107,000.00 Par Value of United States Of Amer Treas Notes 3.625% NTS 31 May 2028 USD 'Z-2028' @ 98.35% Received Accrued Interest of $307.33	107,000.00	105,239.29	106,120.51	-881.22
June 28, 2023 June 29, 2023	Sale 109,000.00 Par Value of United States Of Amer Treas Notes 3.625% NTS 31 May 2028 USD 'Z-2028' @ 98.50% Received Accrued Interest of $313.08	109,000.00	107,364.36	108,104.07	-739.71
Total Sales			**$18,055,366.78**	**$18,063,744.20**	**-$18,261.12**
Total Morgan Stanley and Co, LLC 0050			**$39,716,608.96**	**$39,724,986.38**	**-$18,261.12**
Nomura Securities/Fix Income 5222					
Purchases					
July 14, 2022 July 15, 2022	Purchase 100,000.00 Par Value of United States Treasury Note/Bond 3.25% 30 Jun 2027 @ 100.75% Paid Accrued Interest of $132.47	100,000.00	100,750.00	100,750.00	
July 22, 2022 August 1, 2022	Purchase 90,000.00 Par Value of United States Of Amer Treas Notes 3% NTS 31 Jul 2027 USD 'AB-2027' @ 99.22% Paid Accrued Interest of $6.73	90,000.00	89,294.61	89,294.61	
September 2, 2022 September 6, 2022	Purchase 240,000.00 Par Value of United States Of Amer Treas Bills 0% T-Bill 02 Feb 2023 Usd @ 98.71%	240,000.00	236,913.22	236,913.22	
September 7, 2022 September 8, 2022	Purchase 450,000.00 Par Value of United States Treasury Bill Zero 16 Feb 2023 @ 98.55%	450,000.00	443,458.37	443,458.37	
September 12, 2022 September 14, 2022	Purchase 522,000.00 Par Value of United States Treasury Note/Bond 3.25% 31 Aug 2024 @ 99.45% Paid Accrued Interest of $656.10	522,000.00	519,145.31	519,145.31	

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 12, 2022 September 14, 2022	Purchase 238,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 91.75% Paid Accrued Interest of $582.07	238,000.00	218,355.70	218,355.70	
September 28, 2022 September 29, 2022	Purchase 27,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 91.77% Paid Accrued Interest of $90.79	27,000.00	24,776.72	24,776.72	
September 29, 2022 October 3, 2022	Purchase 14,000.00 Par Value of United States Treasury Note/Bond 4.125% 30 Sep 2027 @ 100.66% Paid Accrued Interest of $4.76	14,000.00	14,092.97	14,092.97	
October 28, 2022 October 31, 2022	Purchase 162,000.00 Par Value of United States Of Amer Treas Notes 4.25% Nts 31 Oct 2027 USD 'AF-2027' @ 99.75%	162,000.00	161,595.00	161,595.00	
October 28, 2022 October 31, 2022	Purchase 86,000.00 Par Value of United States Of Amer Treas Notes 4.25% Nts 31 Oct 2027 USD 'AF-2027' @ 99.75%	86,000.00	85,785.00	85,785.00	
October 31, 2022 November 1, 2022	Purchase 22,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 80.20% Paid Accrued Interest of $139.89	22,000.00	17,644.69	17,644.69	
November 8, 2022 November 9, 2022	Purchase 49,000.00 Par Value of United States Of Amer Treas Notes 4.25% Nts 31 Oct 2027 USD 'AF-2027' @ 99.11% Paid Accrued Interest of $50.25	49,000.00	48,563.59	48,563.59	
November 9, 2022 November 15, 2022	Purchase 241,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 99.48%	241,000.00	239,758.58	239,758.58	
November 18, 2022 November 21, 2022	Purchase 3,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 101.84% Paid Accrued Interest of $1.99	3,000.00	3,055.31	3,055.31	

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)					
November 23, 2022 November 30, 2022	Purchase 64,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Nov 2027 @ 99.50%	64,000.00	63,679.44	63,679.44	
November 23, 2022 November 30, 2022	Purchase 64,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Nov 2027 @ 99.50%	64,000.00	63,679.44	63,679.44	
December 5, 2022 December 7, 2022	Purchase 26,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Nov 2027 @ 100.38% Paid Accrued Interest of $19.37	26,000.00	26,098.52	26,098.52	
December 13, 2022 December 15, 2022	Purchase 23,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 105.56% Paid Accrued Interest of $78.63	23,000.00	24,278.48	24,278.48	
January 31, 2023 February 1, 2023	Purchase 82,000.00 Par Value of United States Treasury Note/Bond 3.5% 31 Jan 2028 @ 99.44% Paid Accrued Interest of $7.93	82,000.00	81,538.75	81,538.75	
February 1, 2023 February 2, 2023	Purchase 96,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jan 2025 @ 100.05% Paid Accrued Interest of $21.88	96,000.00	96,045.00	96,045.00	
February 27, 2023 February 28, 2023	Purchase 50,000.00 Par Value of United States Treasury Note/Bond 4% 29 Feb 2028 @ 99.38%	50,000.00	49,687.50	49,687.50	
March 1, 2023 March 2, 2023	Purchase 64,000.00 Par Value of United States Treasury Note/Bond 4% 29 Feb 2028 @ 98.83% Paid Accrued Interest of $13.91	64,000.00	63,250.00	63,250.00	
March 31, 2023 April 3, 2023	Purchase 36,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 98.44% Paid Accrued Interest of $169.43	36,000.00	35,437.50	35,437.50	
April 11, 2023 April 12, 2023	Purchase 38,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Mar 2025 @ 99.69% Paid Accrued Interest of $48.28	38,000.00	37,882.73	37,882.73	

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)					
April 24, 2023 April 25, 2023	Purchase 527,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Mar 2025 @ 99.55% Paid Accrued Interest of $1,394.89	527,000.00	524,612.03	524,612.03	
May 30, 2023 May 31, 2023	Purchase 45,000.00 Par Value of United States Of Amer Treas Notes 3.625% NTS 31 May 2028 USD 'Z-2028' @ 98.91%	45,000.00	44,507.81	44,507.81	
May 30, 2023 May 31, 2023	Purchase 61,000.00 Par Value of United States Of Amer Treas Notes 3.625% NTS 31 May 2028 USD 'Z-2028' @ 99.09%	61,000.00	60,447.19	60,447.19	
May 31, 2023 June 1, 2023	Purchase 22,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 May 2025 @ 99.67% Paid Accrued Interest of $2.55	22,000.00	21,927.81	21,927.81	
June 7, 2023 June 8, 2023	Purchase 118,000.00 Par Value of United States Treasury Bill Zero 03 Oct 2023 @ 98.32%	118,000.00	116,017.30	116,017.30	
Total Purchases			**$3,512,278.57**	**$3,512,278.57**	**$0.00**
Sales					
July 8, 2022 July 11, 2022	Sale 275,000.00 Par Value of United States Of Amer Treas Bills 0% T-BILL 15 Sep 2022 USD @ 99.68%	275,000.00	274,019.55	274,019.55	
July 8, 2022 July 11, 2022	Sale 85,000.00 Par Value of United States Treasury Bill Zero 06 Oct 2022 @ 99.54%	85,000.00	84,541.36	84,541.36	
July 13, 2022 July 14, 2022	Sale 75,000.00 Par Value of United States Treasury Note/Bond 3.25% 30 Jun 2027 @ 101.28% Received Accrued Interest of $92.73	75,000.00	75,960.94	75,318.25	642.69
July 14, 2022 July 15, 2022	Sale 105,000.00 Par Value of United States Treasury Note/Bond 2.75% 30 Apr 2027 @ 98.45% Received Accrued Interest of $596.33	105,000.00	103,375.78	104,355.89	-980.11
July 22, 2022 July 25, 2022	Sale 95,000.00 Par Value of United States Treasury Note/Bond 2.75% 30 Apr 2027 @ 99.19% Received Accrued Interest of $610.53	95,000.00	94,231.84	94,417.24	-185.40

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 30, 2022 August 31, 2022	Sale 5,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 95.80% Received Accrued Interest of $6.52	5,000.00	4,789.84	4,862.67	-72.83
September 23, 2022 September 26, 2022	Sale 51,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 96.18% Received Accrued Interest of $114.47	51,000.00	49,051.64	50,250.58	-1,198.94
September 23, 2022 September 26, 2022	Sale 86,000.00 Par Value of United States Treasury Note/Bond 3% 30 Jun 2024 @ 97.85% Received Accrued Interest of $616.96	86,000.00	84,148.98	85,857.18	-1,708.20
September 29, 2022 September 30, 2022	Sale 10,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 91.85% Received Accrued Interest of $34.38	10,000.00	9,185.16	9,443.91	-258.75
October 28, 2022 October 31, 2022	Sale 165,000.00 Par Value of United States Treasury Note/Bond 4.125% 30 Sep 2027 @ 99.72% Received Accrued Interest of $579.65	165,000.00	164,542.38	165,384.11	-841.73
October 28, 2022 October 31, 2022	Sale 87,000.00 Par Value of United States Treasury Note/Bond 4.125% 30 Sep 2027 @ 99.73% Received Accrued Interest of $305.64	87,000.00	86,762.11	87,202.52	-440.41
November 9, 2022 November 10, 2022	Sale 263,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 88.50% Received Accrued Interest of $1,709.86	263,000.00	232,755.00	244,759.96	-12,004.96
November 16, 2022 November 17, 2022	Sale 8,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 103.13% Received Accrued Interest of $1.82	8,000.00	8,250.31	8,017.42	232.89
November 23, 2022 November 25, 2022	Sale 64,000.00 Par Value of United States Of Amer Treas Notes 4.25% Nts 31 Oct 2027 USD 'AF-2027' @ 100.45% Received Accrued Interest of $182.32	64,000.00	64,285.00	63,731.60	553.40

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)					
November 23, 2022 November 25, 2022	Sale 64,000.00 Par Value of United States Of Amer Treas Notes 4.25% Nts 31 Oct 2027 USD 'AF-2027' @ 100.45% Received Accrued Interest of $182.32	64,000.00	64,285.00	63,731.60	553.40
February 6, 2023 February 7, 2023	Sale 194,000.00 Par Value of United States Treasury Bill Zero 25 May 2023 @ 98.63%	194,000.00	190,243.47	190,243.47	
February 27, 2023 February 28, 2023	Sale 51,000.00 Par Value of United States Treasury Note/Bond 3.5% 31 Jan 2028 @ 97.07% Received Accrued Interest of $138.07	51,000.00	49,505.86	50,835.77	-1,329.91
March 1, 2023 March 2, 2023	Sale 66,000.00 Par Value of United States Treasury Note/Bond 3.5% 31 Jan 2028 @ 96.54% Received Accrued Interest of $191.44	66,000.00	63,718.05	65,787.47	-2,069.42
March 31, 2023 April 3, 2023	Sale 371,000.00 Par Value of United States Treasury Bill Zero 18 Jul 2023 @ 98.62%	371,000.00	365,349.69	365,349.69	
April 11, 2023 April 12, 2023	Sale 39,000.00 Par Value of United States Treasury Note/Bond 4.625% 28 Feb 2025 @ 100.94% Received Accrued Interest of $210.76	39,000.00	39,368.16	39,316.87	51.29
April 19, 2023 April 20, 2023	Sale 241,000.00 Par Value of United States Treasury Bill Zero 18 Jul 2023 @ 98.78%	241,000.00	237,329.59	237,329.59	
April 24, 2023 April 25, 2023	Sale 546,000.00 Par Value of United States Treasury Note/Bond 4.625% 28 Feb 2025 @ 100.77% Received Accrued Interest of $3,842.77	546,000.00	550,222.97	549,273.36	949.61
May 30, 2023 May 31, 2023	Sale 47,000.00 Par Value of United States Treasury Note/Bond 3.625% 31 Mar 2028 @ 98.71% Received Accrued Interest of $283.96	47,000.00	46,394.06	47,165.00	-770.94
May 30, 2023 May 31, 2023	Sale 63,000.00 Par Value of United States Treasury Note/Bond 3.625% 31 Mar 2028 @ 98.89% Received Accrued Interest of $380.62	63,000.00	62,302.06	63,221.18	-919.12
May 31, 2023 June 1, 2023	Sale 23,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 98.87% Received Accrued Interest of $77.50	23,000.00	22,739.45	22,944.20	-204.75

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)					
June 7, 2023 June 8, 2023	Sale 118,000.00 Par Value of United States Treasury Bill Zero 27 Jul 2023 @ 99.31%	118,000.00	115,433.50	115,433.50	
Total Sales			**$3,142,791.75**	**$3,162,793.94**	**-$20,002.19**
Total Nomura Securities/Fix Income 5222			**$6,655,070.32**	**$6,675,072.51**	**-$20,002.19**
Wells Fargo Securities, LLC 0250					
Purchases					
July 22, 2022 July 25, 2022	Purchase 10,000.00 Par Value of Wells Fargo & Co Variable 4.897% 25 Jul 2033 @ 101.84%	10,000.00	10,183.70	10,183.70	
August 12, 2022 August 16, 2022	Purchase 5,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 97.58% Paid Accrued Interest of $0.41	5,000.00	4,878.90	4,878.90	
August 25, 2022 August 26, 2022	Purchase 130,000.00 Par Value of United States Treasury Bill Zero 19 Jan 2023 @ 98.83%	130,000.00	128,476.33	128,476.33	
August 18, 2022 August 31, 2022	Purchase 155,000.00 Par Value of United States Of Amer Treas Notes 3.125% Nts 31 Aug 2024 USD 'BG-2024' @ 100.00%	155,000.00	155,000.00	155,000.00	
August 18, 2022 August 31, 2022	Purchase 155,000.00 Par Value of United States Of Amer Treas Notes 3.125% Nts 31 Aug 2024 USD 'BG-2024' @ 100.00%	155,000.00	155,000.00	155,000.00	
August 23, 2022 August 31, 2022	Purchase 20,000.00 Par Value of United States Of Amer Treas Notes 3.125% Nts 31 Aug 2024 USD 'BG-2024' @ 99.85%	20,000.00	19,969.79	19,969.79	
August 24, 2022 August 31, 2022	Purchase 10,000.00 Par Value of United States Treasury Note/Bond 3.25% 31 Aug 2024 @ 99.88%	10,000.00	9,987.50	9,987.50	
August 24, 2022 August 31, 2022	Purchase 15,000.00 Par Value of United States Treasury Note/Bond 3.25% 31 Aug 2024 @ 99.88%	15,000.00	14,981.25	14,981.25	

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)					
August 31, 2022 September 1, 2022	Purchase 35,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 95.61% Paid Accrued Interest of $48.51	35,000.00	33,463.28	33,463.28	
September 22, 2022 September 23, 2022	Purchase 105,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 92.55% Paid Accrued Interest of $306.01	105,000.00	97,174.22	97,174.22	
November 9, 2022 November 15, 2022	Purchase 119,000.00 Par Value of United States Of Amer Treas Notes 4.125% Nts 15 Nov 2032 USD 'F-2032' @ 99.80%	119,000.00	118,758.52	118,758.52	
November 10, 2022 November 15, 2022	Purchase 63,000.00 Par Value of United States Of Amer Treas Notes 4.125% Nts 15 Nov 2032 USD 'F-2032' @ 102.09%	63,000.00	64,319.06	64,319.06	
November 22, 2022 November 30, 2022	Purchase 127,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Nov 2027 @ 99.69%	127,000.00	126,603.12	126,603.12	
December 6, 2022 December 8, 2022	Purchase 18,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 108.41% Paid Accrued Interest of $45.75	18,000.00	19,513.12	19,513.12	
December 14, 2022 December 16, 2022	Purchase 7,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 105.34% Paid Accrued Interest of $24.73	7,000.00	7,373.51	7,373.51	
December 30, 2022 January 3, 2023	Purchase 16,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 100.84% Paid Accrued Interest of $86.63	16,000.00	16,135.00	16,135.00	
January 18, 2023 January 19, 2023	Purchase 7,000.00 Par Value of United States Treasury Inflation Indexed Bonds .625% 15 Jul 2032 @ 94.28% Paid Accrued Interest of $0.50	7,000.00	6,765.27	6,765.27	

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 2, 2023 February 6, 2023	Purchase 13,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 108.23% Paid Accrued Interest of $119.23	13,000.00	14,070.47	14,070.47	
February 3, 2023 February 6, 2023	Purchase 312,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 Jan 2026 @ 99.90% Paid Accrued Interest of $734.75	312,000.00	311,675.32	311,675.32	
February 2, 2023 February 6, 2023	Purchase 3,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 108.11% Paid Accrued Interest of $27.51	3,000.00	3,243.29	3,243.29	
February 6, 2023 February 7, 2023	Purchase 454,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jan 2025 @ 99.45% Paid Accrued Interest of $362.13	454,000.00	451,517.19	451,517.19	
February 9, 2023 February 15, 2023	Purchase 71,000.00 Par Value of UNITED STATES OF AMER TREAS BONDS 0% BDS 15 Feb 2053 USD1000 'BOND 02/2053' @ 97.76%	71,000.00	69,409.72	69,409.72	
February 15, 2023 February 17, 2023	Purchase 11,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 95.96% Paid Accrued Interest of $2.20	11,000.00	10,555.71	10,555.71	
February 21, 2023 February 28, 2023	Purchase 75,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 0% NTS 29 Feb 2028 USD 'V-2028' @ 99.51%	75,000.00	74,630.53	74,630.53	
March 15, 2023 March 16, 2023	Purchase 13,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.625% 15 Oct 2027 @ 102.04% Paid Accrued Interest of $88.73	13,000.00	13,342.53	13,342.53	
March 16, 2023 March 17, 2023	Purchase 28,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.125% 15 Jan 2033 @ 98.38% Paid Accrued Interest of $53.11	28,000.00	27,558.49	27,558.49	
April 18, 2023 April 20, 2023	Purchase 7,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 97.12% Paid Accrued Interest of $44.86	7,000.00	6,798.48	6,798.48	

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)					
March 7, 2023 April 20, 2023	Purchase 100,000.00 Par Value 100,000.00 Current Face of Gnmaii Jumbo TBA 30YR MPT 4.500% 4/15/48 @96.46875 %	100,000.00	96,468.75	96,468.75	
March 29, 2023 May 11, 2023	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @81.98828125 %	125,000.00	102,485.35	102,485.35	
March 29, 2023 May 11, 2023	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @81.98828125 %	125,000.00	102,485.35	102,485.35	
March 29, 2023 May 11, 2023	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @81.98828125 %	125,000.00	102,485.35	102,485.35	
May 11, 2023 May 15, 2023	Purchase 25,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2053 Usd1000 'Bonds 05/53' @ 97.94%	25,000.00	24,484.21	24,484.21	
May 12, 2023 May 15, 2023	Purchase 71,000.00 Par Value of United States Treasury Note/Bond 3.5% 30 Apr 2028 @ 100.45% Paid Accrued Interest of $101.29	71,000.00	71,321.72	71,321.72	
March 28, 2023 May 18, 2023	Purchase 75,000.00 Par Value 75,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 5/15/2051 @87.51171875 %	75,000.00	65,633.79	65,633.79	
March 28, 2023 May 18, 2023	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 5/15/2051 @87.51171875 %	75,000.00	65,633.79	65,633.79	
March 28, 2023 May 18, 2023	Purchase 75,000.00 Par Value 75,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 5/15/2051 @87.51171875 %	75,000.00	65,633.79	65,633.79	
April 10, 2023 May 18, 2023	Purchase 100,000.00 Par Value 100,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 4.500% 5/15/53 @98.09375 %	100,000.00	98,093.75	98,093.75	

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)					
May 19, 2023 May 22, 2023	Purchase 81,000.00 Par Value of United States Treasury Note/Bond 3.375% 15 May 2033 @ 97.23% Paid Accrued Interest of $52.00	81,000.00	78,759.84	78,759.84	
May 25, 2023 May 31, 2023	Purchase 181,000.00 Par Value of United States Of Amer Treas Notes 3.625% NTS 31 May 2028 USD 'Z-2028' @ 99.50%	181,000.00	180,095.00	180,095.00	
May 3, 2023 June 20, 2023	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 6/15/53 @88.86328125 %	75,000.00	66,647.46	66,647.46	
May 12, 2023 June 20, 2023	Purchase 100,000.00 Par Value 100,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 4.500% 6/15/53 @97.90625 %	100,000.00	97,906.25	97,906.25	
May 12, 2023 June 20, 2023	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 4.500% 6/15/53 @97.90625 %	100,000.00	97,906.25	97,906.25	
May 3, 2023 June 20, 2023	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 6/15/53 @88.86328125 %	75,000.00	66,647.46	66,647.46	
May 3, 2023 June 20, 2023	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 6/15/53 @88.86328125 %	75,000.00	66,647.46	66,647.46	
May 12, 2023 June 20, 2023	Purchase 100,000.00 Par Value 100,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 4.500% 6/15/53 @97.90625 %	100,000.00	97,906.25	97,906.25	
June 29, 2023 June 30, 2023	Purchase 109,000.00 Par Value of United States Treasury Note/Bond 3.375% 15 May 2033 @ 96.11% Paid Accrued Interest of $459.84	109,000.00	104,759.22	104,759.22	
Total Purchases			**$3,623,385.34**	**$3,623,385.34**	**$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 13, 2022 July 14, 2022	Sale 15,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 95.07% Received Accrued Interest of $70.31	15,000.00	14,259.96	14,422.27	-162.31
July 27, 2022 July 28, 2022	Sale 5,000.00 Par Value of United States Treasury Note/Bond 2.625% 31 May 2027 @ 98.97% Received Accrued Interest of $20.80	5,000.00	4,948.63	4,954.34	-5.71
July 28, 2022 July 29, 2022	Sale 385,000.00 Par Value of United States Treasury Note/Bond 3% 15 Jul 2025 @ 100.54% Received Accrued Interest of $439.40	385,000.00	387,075.39	384,150.88	2,924.51
August 18, 2022 August 19, 2022	Sale 165,000.00 Par Value of United States Treasury Note/Bond 3% 30 Jun 2024 @ 99.57% Received Accrued Interest of $672.55	165,000.00	164,292.69	164,725.99	-433.30
August 18, 2022 August 19, 2022	Sale 165,000.00 Par Value of United States Treasury Note/Bond 3% 30 Jun 2024 @ 99.57% Received Accrued Interest of $672.55	165,000.00	164,297.11	164,725.99	-428.88
August 23, 2022 August 24, 2022	Sale 25,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 May 2024 @ 98.63% Received Accrued Interest of $145.15	25,000.00	24,656.25	24,914.15	-257.90
August 24, 2022 August 25, 2022	Sale 10,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 May 2024 @ 98.64% Received Accrued Interest of $58.74	10,000.00	9,864.46	9,965.66	-101.20
August 24, 2022 August 25, 2022	Sale 15,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 May 2024 @ 98.64% Received Accrued Interest of $88.11	15,000.00	14,796.10	14,948.49	-152.39
September 6, 2022 September 7, 2022	Sale 560,000.00 Par Value of United States Treasury Note/Bond 3.25% 31 Aug 2024 @ 99.53% Received Accrued Interest of $351.93	560,000.00	557,375.00	559,375.44	-2,000.44

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)					
September 23, 2022 September 26, 2022	Sale 11,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 73.00% Received Accrued Interest of $80.11	11,000.00	8,030.00	10,196.29	-2,166.29
October 25, 2022 October 26, 2022	Sale 14,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 78.77% Received Accrued Interest of $82.17	14,000.00	11,027.19	12,583.11	-1,555.92
November 9, 2022 November 10, 2022	Sale 130,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 88.79% Received Accrued Interest of $845.18	130,000.00	115,421.99	120,984.01	-5,562.02
November 10, 2022 November 14, 2022	Sale 69,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 90.90% Received Accrued Interest of $469.22	69,000.00	62,723.29	64,214.59	-1,491.30
November 16, 2022 November 17, 2022	Sale 8,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 103.70% Received Accrued Interest of $1.82	8,000.00	8,295.63	8,017.42	278.21
November 22, 2022 November 23, 2022	Sale 128,000.00 Par Value of United States Of Amer Treas Notes 4.25% Nts 31 Oct 2027 USD 'AF-2027' @ 100.65% Received Accrued Interest of $335.47	128,000.00	128,833.40	127,463.19	1,370.21
December 9, 2022 December 12, 2022	Sale 255,000.00 Par Value of Federal Home Loan Banks 1.04% 14 Jun 2024 @ 94.55% Received Accrued Interest of $1,311.27	255,000.00	241,102.50	255,000.00	-13,897.50
January 18, 2023 January 19, 2023	Sale 8,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 105.78% Received Accrued Interest of $59.25	8,000.00	8,462.50	8,110.50	352.00
February 3, 2023 February 6, 2023	Sale 455,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jan 2025 @ 99.77% Received Accrued Interest of $311.09	455,000.00	453,933.59	453,727.41	206.18

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)					
February 9, 2023 February 10, 2023	Sale 68,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 104.69% Received Accrued Interest of $653.70	68,000.00	71,186.19	69,383.15	1,803.04
February 21, 2023 February 22, 2023	Sale 77,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Dec 2027 @ 98.77% Received Accrued Interest of $436.85	77,000.00	76,052.27	76,841.89	-789.62
March 8, 2023 March 9, 2023	Sale 93,000.00 Par Value of United States Treasury Note/Bond 4.625% 28 Feb 2025 @ 99.33% Received Accrued Interest of $105.19	93,000.00	92,378.79	92,813.36	-434.57
March 10, 2023 March 13, 2023	Sale 7,000.00 Par Value of United States Treasury Note/Bond 3.5% 31 Jan 2028 @ 98.02% Received Accrued Interest of $27.75	7,000.00	6,861.09	6,898.62	-37.53
March 13, 2023 March 14, 2023	Sale 13,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 100.68% Received Accrued Interest of $35.15	13,000.00	13,088.36	12,780.11	308.25
March 13, 2023 March 14, 2023	Sale 438,000.00 Par Value of United States Treasury Note/Bond 4.625% 28 Feb 2025 @ 101.02% Received Accrued Interest of $770.67	438,000.00	442,482.65	436,004.55	6,478.10
March 16, 2023 March 17, 2023	Sale 29,000.00 Par Value of United States Treasury Inflation Indexed Bonds .625% 15 Jul 2032 @ 94.19% Received Accrued Interest of $31.33	29,000.00	28,018.09	27,500.16	517.93
March 7, 2023 March 21, 2023	Sale 100,000.00 Par Value 100,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 4.500% 3/15/48 @96.4921875 %	100,000.00	96,492.19	98,296.88	-1,804.69
March 29, 2023 April 13, 2023	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/53 @81.8925781 %	125,000.00	102,365.72	102,003.29	362.43
March 28, 2023 April 20, 2023	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 4/15/53 @87.43359375 %	75,000.00	65,575.20	64,904.30	670.90

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)					
March 28, 2023 April 20, 2023	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 4/15/53 @87.43359375 %	75,000.00	65,575.20	64,904.30	-670.90
April 10, 2023 April 20, 2023	Sale 100,000.00 Par Value 100,000.00 Current Face of Gnmaii Jumbo TBA 30YR MPT 4.500% 4/15/48 @98.06445313 %	100,000.00	98,064.45	96,468.75	1,595.70
March 28, 2023 April 20, 2023	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 4/15/53 @87.43359375 %	75,000.00	65,575.20	65,499.02	76.18
May 11, 2023 May 12, 2023	Sale 25,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 97.83% Received Accrued Interest of $215.30	25,000.00	24,457.89	24,516.64	-58.75
May 12, 2023 May 15, 2023	Sale 72,000.00 Par Value of United States Treasury Note/Bond 3.625% 31 Mar 2028 @ 100.95% Received Accrued Interest of $320.90	72,000.00	72,684.97	72,252.78	432.19
May 3, 2023 May 18, 2023	Sale 75,000.00 Par Value 75,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 5/15/2051 @88.75195313 %	75,000.00	66,563.96	65,633.79	930.17
May 12, 2023 May 18, 2023	Sale 100,000.00 Par Value 100,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 4.500% 5/15/53 @97.84570313 %	100,000.00	97,845.70	98,093.75	-248.05
May 25, 2023 May 26, 2023	Sale 184,000.00 Par Value of United States Treasury Note/Bond 3.5% 30 Apr 2028 @ 98.79% Received Accrued Interest of $455.00	184,000.00	181,764.69	183,609.69	-1,845.00
June 6, 2023 June 13, 2023	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/53 @81.87695313 %	125,000.00	102,346.19	104,824.22	-2,478.03
June 13, 2023 June 20, 2023	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 6/15/53 @86.81445313 %	75,000.00	65,110.84	66,647.46	-1,536.62

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)					
June 12, 2023 June 20, 2023	Sale 100,000.00 Par Value 100,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 4.500% 6/15/53 @96.83007813 %	100,000.00	96,830.08	97,906.25	-1,076.17
June 27, 2023 June 28, 2023	Sale 10,000.00 Par Value of United States Treasury Note/Bond 3.375% 15 May 2033 @ 96.75% Received Accrued Interest of $40.35	10,000.00	9,675.39	9,913.66	-238.27
Total Sales			**$4,320,390.79**	**$4,340,176.35**	**-$21,127.36**
Total Wells Fargo Securities, LLC 0250			**$7,943,776.13**	**$7,963,561.69**	**-$21,127.36**

5% Series Reportable Transactions By Issue

Beginning Market Value: $89,759,493.38
Comparative Value (5%): $4,487,974.67

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, 2022 July 1, 2022	Purchase 3,118.61 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,118.61	3,118.61	3,118.61	
July 1, 2022 July 1, 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	
July 1, 2022 July 1, 2022	Purchase 72.01 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	72.01	72.01	72.01	
July 1, 2022 July 1, 2022	Purchase 767.18 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	767.18	767.18	767.18	
July 1, 2022 July 1, 2022	Purchase 989.27 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	989.27	989.27	989.27	
July 1, 2022 July 1, 2022	Purchase 9.07 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	9.07	9.07	9.07	
July 1, 2022 July 1, 2022	Purchase 1,051.37 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,051.37	1,051.37	1,051.37	
July 1, 2022 July 1, 2022	Purchase 25.67 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	25.67	25.67	25.67	
July 1, 2022 July 1, 2022	Purchase 1,003,475.74 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,003,475.74	1,003,475.74	1,003,475.74	
July 1, 2022 July 1, 2022	Purchase 0.74 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	0.74	0.74	0.74	
July 5, 2022 July 5, 2022	Purchase 618.75 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	618.75	618.75	618.75	
July 5, 2022 July 5, 2022	Purchase 242.96 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	242.96	242.96	242.96	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
July 5, 2022 July 5, 2022	Purchase 644.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	644.00	644.00	644.00	
July 5, 2022 July 5, 2022	Purchase 10,991.98 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	10,991.98	10,991.98	10,991.98	
July 6, 2022 July 6, 2022	Purchase 34,989.14 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	34,989.14	34,989.14	34,989.14	
July 7, 2022 July 7, 2022	Purchase 7,062.09 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,062.09	7,062.09	7,062.09	
July 7, 2022 July 7, 2022	Purchase 5,941.20 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,941.20	5,941.20	5,941.20	
July 7, 2022 July 7, 2022	Purchase 67.93 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	67.93	67.93	67.93	
July 8, 2022 July 8, 2022	Purchase 1,636.28 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,636.28	1,636.28	1,636.28	
July 8, 2022 July 8, 2022	Purchase 238.81 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	238.81	238.81	238.81	
July 8, 2022 July 8, 2022	Purchase 1,637.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,637.50	1,637.50	1,637.50	
July 8, 2022 July 8, 2022	Purchase 1,923.68 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,923.68	1,923.68	1,923.68	
July 11, 2022 July 11, 2022	Purchase 87,455.64 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	87,455.64	87,455.64	87,455.64	
July 12, 2022 July 12, 2022	Purchase 323.14 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	323.14	323.14	323.14	
July 13, 2022 July 13, 2022	Purchase 1,504,573.53 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,504,573.53	1,504,573.53	1,504,573.53	
July 13, 2022 July 13, 2022	Purchase 2,445.86 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,445.86	2,445.86	2,445.86	

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 14, 2022 July 14, 2022	Purchase 1,711.38 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,711.38	1,711.38	1,711.38	
July 14, 2022 July 14, 2022	Purchase 71.63 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	71.63	71.63	71.63	
July 14, 2022 July 14, 2022	Purchase 879.87 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	879.87	879.87	879.87	
July 15, 2022 July 15, 2022	Purchase 6,587.22 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,587.22	6,587.22	6,587.22	
July 15, 2022 July 15, 2022	Purchase 2,311.35 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,311.35	2,311.35	2,311.35	
July 15, 2022 July 15, 2022	Purchase 7,090.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,090.57	7,090.57	7,090.57	
July 15, 2022 July 15, 2022	Purchase 490.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	490.30	490.30	490.30	
July 15, 2022 July 15, 2022	Purchase 377.55 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	377.55	377.55	377.55	
July 15, 2022 July 15, 2022	Purchase 443.21 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	443.21	443.21	443.21	
July 15, 2022 July 15, 2022	Purchase 174.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	174.90	174.90	174.90	
July 18, 2022 July 18, 2022	Purchase 998.73 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	998.73	998.73	998.73	
July 18, 2022 July 18, 2022	Purchase 801.65 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	801.65	801.65	801.65	
July 18, 2022 July 18, 2022	Purchase 467.87 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	467.87	467.87	467.87	
July 19, 2022 July 19, 2022	Purchase 34,693.81 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	34,693.81	34,693.81	34,693.81	

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)					
July 19, 2022 July 19, 2022	Purchase 12,328.01 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	12,328.01	12,328.01	12,328.01	
July 20, 2022 July 20, 2022	Purchase 67,849.49 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	67,849.49	67,849.49	67,849.49	
July 20, 2022 July 20, 2022	Purchase 1,084.12 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,084.12	1,084.12	1,084.12	
July 20, 2022 July 20, 2022	Purchase 1,005.40 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,005.40	1,005.40	1,005.40	
July 21, 2022 July 21, 2022	Purchase 3,015.34 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,015.34	3,015.34	3,015.34	
July 21, 2022 July 21, 2022	Purchase 588.55 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	588.55	588.55	588.55	
July 21, 2022 July 21, 2022	Purchase 116,066.52 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	116,066.52	116,066.52	116,066.52	
July 22, 2022 July 22, 2022	Purchase 18,848.98 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	18,848.98	18,848.98	18,848.98	
July 22, 2022 July 22, 2022	Purchase 476.85 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	476.85	476.85	476.85	
July 25, 2022 July 25, 2022	Purchase 51,252.01 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	51,252.01	51,252.01	51,252.01	
July 25, 2022 July 25, 2022	Purchase 213,649.97 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	213,649.97	213,649.97	213,649.97	
July 25, 2022 July 25, 2022	Purchase 811.73 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	811.73	811.73	811.73	
July 25, 2022 July 25, 2022	Purchase 1,443.39 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,443.39	1,443.39	1,443.39	
July 25, 2022 July 25, 2022	Purchase 185.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	185.30	185.30	185.30	

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 25, 2022 July 25, 2022	Purchase 2,740.07 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,740.07	2,740.07	2,740.07	
July 26, 2022 July 26, 2022	Purchase 84,199.10 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	84,199.10	84,199.10	84,199.10	
July 26, 2022 July 26, 2022	Purchase 1,229.04 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,229.04	1,229.04	1,229.04	
July 26, 2022 July 26, 2022	Purchase 5.18 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5.18	5.18	5.18	
July 26, 2022 July 26, 2022	Purchase 86,033.01 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	86,033.01	86,033.01	86,033.01	
July 27, 2022 July 27, 2022	Purchase 151,443.23 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	151,443.23	151,443.23	151,443.23	
July 27, 2022 July 27, 2022	Purchase 81,715.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	81,715.00	81,715.00	81,715.00	
July 28, 2022 July 28, 2022	Purchase 1,653.42 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,653.42	1,653.42	1,653.42	
July 28, 2022 July 28, 2022	Purchase 686,436.78 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	686,436.78	686,436.78	686,436.78	
July 28, 2022 July 28, 2022	Purchase 241.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	241.00	241.00	241.00	
July 28, 2022 July 28, 2022	Purchase 182,719.18 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	182,719.18	182,719.18	182,719.18	
July 29, 2022 July 29, 2022	Purchase 729,217.83 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	729,217.83	729,217.83	729,217.83	
July 29, 2022 July 29, 2022	Purchase 782.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	782.50	782.50	782.50	
July 29, 2022 July 29, 2022	Purchase 218,765.06 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	218,765.06	218,765.06	218,765.06	

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)					
July 29, 2022 July 29, 2022	Purchase 144.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	144.00	144.00	144.00	
August 1, 2022 August 1, 2022	Purchase 772.82 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	772.82	772.82	772.82	
August 1, 2022 August 1, 2022	Purchase 37.60 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	37.60	37.60	37.60	
August 1, 2022 August 1, 2022	Purchase 29.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	29.57	29.57	29.57	
August 1, 2022 August 1, 2022	Purchase 456.87 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	456.87	456.87	456.87	
August 1, 2022 August 1, 2022	Purchase 105.42 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	105.42	105.42	105.42	
August 1, 2022 August 1, 2022	Purchase 1,911.14 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,911.14	1,911.14	1,911.14	
August 1, 2022 August 1, 2022	Purchase 2,822.64 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,822.64	2,822.64	2,822.64	
August 2, 2022 August 2, 2022	Purchase 4,000,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,000,000.00	4,000,000.00	4,000,000.00	
August 2, 2022 August 2, 2022	Purchase 805.97 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	805.97	805.97	805.97	
August 2, 2022 August 2, 2022	Purchase 9,290.52 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	9,290.52	9,290.52	9,290.52	
August 3, 2022 August 3, 2022	Purchase 66,600.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	66,600.90	66,600.90	66,600.90	
August 3, 2022 August 3, 2022	Purchase 4,908,138.33 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,908,138.33	4,908,138.33	4,908,138.33	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
August 4, 2022 August 4, 2022	Purchase 628.38 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	628.38	628.38	628.38	
August 4, 2022 August 4, 2022	Purchase 10,099.20 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	10,099.20	10,099.20	10,099.20	
August 4, 2022 August 4, 2022	Purchase 222.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	222.90	222.90	222.90	
August 5, 2022 August 5, 2022	Purchase 3,380.83 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,380.83	3,380.83	3,380.83	
August 5, 2022 August 5, 2022	Purchase 66,442.18 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	66,442.18	66,442.18	66,442.18	
August 5, 2022 August 5, 2022	Purchase 14,008.12 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	14,008.12	14,008.12	14,008.12	
August 8, 2022 August 8, 2022	Purchase 21,147.67 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	21,147.67	21,147.67	21,147.67	
August 9, 2022 August 9, 2022	Purchase 443,248.69 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	443,248.69	443,248.69	443,248.69	
August 9, 2022 August 9, 2022	Purchase 4,938,377.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,938,377.57	4,938,377.57	4,938,377.57	
August 9, 2022 August 9, 2022	Purchase 672.20 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	672.20	672.20	672.20	
August 10, 2022 August 10, 2022	Purchase 29,674.64 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	29,674.64	29,674.64	29,674.64	
August 11, 2022 August 11, 2022	Purchase 40.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	40.02	40.02	40.02	
August 11, 2022 August 11, 2022	Purchase 454.72 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	454.72	454.72	454.72	
August 11, 2022 August 11, 2022	Purchase 668.17 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	668.17	668.17	668.17	

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)					
August 11, 2022 August 11, 2022	Purchase 33,866.61 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	33,866.61	33,866.61	33,866.61	
August 12, 2022 August 12, 2022	Purchase 232,383.84 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	232,383.84	232,383.84	232,383.84	
August 12, 2022 August 12, 2022	Purchase 249.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	249.57	249.57	249.57	
August 15, 2022 August 15, 2022	Purchase 838.99 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	838.99	838.99	838.99	
August 15, 2022 August 15, 2022	Purchase 380.28 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	380.28	380.28	380.28	
August 15, 2022 August 15, 2022	Purchase 1,108.05 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,108.05	1,108.05	1,108.05	
August 15, 2022 August 15, 2022	Purchase 386.07 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	386.07	386.07	386.07	
August 15, 2022 August 15, 2022	Purchase 2,624.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,624.90	2,624.90	2,624.90	
August 16, 2022 August 16, 2022	Purchase 15,915.04 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	15,915.04	15,915.04	15,915.04	
August 16, 2022 August 16, 2022	Purchase 204.36 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	204.36	204.36	204.36	
August 16, 2022 August 16, 2022	Purchase 16,668.82 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	16,668.82	16,668.82	16,668.82	
August 17, 2022 August 17, 2022	Purchase 147.52 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	147.52	147.52	147.52	
August 17, 2022 August 17, 2022	Purchase 1,360.79 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,360.79	1,360.79	1,360.79	
August 18, 2022 August 18, 2022	Purchase 40,264.98 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	40,264.98	40,264.98	40,264.98	

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)					
August 19, 2022 August 19, 2022	Purchase 304,696.54 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	304,696.54	304,696.54	304,696.54	
August 19, 2022 August 19, 2022	Purchase 595.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	595.50	595.50	595.50	
August 19, 2022 August 19, 2022	Purchase 18,903.44 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	18,903.44	18,903.44	18,903.44	
August 19, 2022 August 19, 2022	Purchase 35.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	35.00	35.00	35.00	
August 22, 2022 August 22, 2022	Purchase 155,768.63 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	155,768.63	155,768.63	155,768.63	
August 22, 2022 August 22, 2022	Purchase 720.54 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	720.54	720.54	720.54	
August 23, 2022 August 23, 2022	Purchase 341,099.84 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	341,099.84	341,099.84	341,099.84	
August 23, 2022 August 23, 2022	Purchase 400.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	400.00	400.00	400.00	
August 23, 2022 August 23, 2022	Purchase 21,959.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	21,959.50	21,959.50	21,959.50	
August 24, 2022 August 24, 2022	Purchase 189,794.67 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	189,794.67	189,794.67	189,794.67	
August 24, 2022 August 24, 2022	Purchase 158.62 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	158.62	158.62	158.62	
August 24, 2022 August 24, 2022	Purchase 117,864.05 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	117,864.05	117,864.05	117,864.05	
August 25, 2022 August 25, 2022	Purchase 424,184.27 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	424,184.27	424,184.27	424,184.27	
August 25, 2022 August 25, 2022	Purchase 17,288.07 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	17,288.07	17,288.07	17,288.07	

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)					
August 25, 2022 August 25, 2022	Purchase 808.67 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	808.67	808.67	808.67	
August 25, 2022 August 25, 2022	Purchase 1,509.07 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,509.07	1,509.07	1,509.07	
August 25, 2022 August 25, 2022	Purchase 732.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	732.90	732.90	732.90	
August 25, 2022 August 25, 2022	Purchase 18,858.38 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	18,858.38	18,858.38	18,858.38	
August 25, 2022 August 25, 2022	Purchase 1,731.24 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,731.24	1,731.24	1,731.24	
August 26, 2022 August 26, 2022	Purchase 718,447.34 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	718,447.34	718,447.34	718,447.34	
August 26, 2022 August 26, 2022	Purchase 97,334.35 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	97,334.35	97,334.35	97,334.35	
August 29, 2022 August 29, 2022	Purchase 240,722.93 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	240,722.93	240,722.93	240,722.93	
August 29, 2022 August 29, 2022	Purchase 0.10 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	0.10	0.10	0.10	
August 29, 2022 August 29, 2022	Purchase 85,732.77 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	85,732.77	85,732.77	85,732.77	
August 30, 2022 August 30, 2022	Purchase 83,623.78 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	83,623.78	83,623.78	83,623.78	
August 31, 2022 August 31, 2022	Purchase 167,888.81 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	167,888.81	167,888.81	167,888.81	
September 1, 2022 September 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	
September 1, 2022 September 1, 2022	Purchase 3,529.99 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,529.99	3,529.99	3,529.99	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
September 1, 2022 September 1, 2022	Purchase 1,465.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,465.57	1,465.57	1,465.57	
September 1, 2022 September 1, 2022	Purchase 846.52 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	846.52	846.52	846.52	
September 1, 2022 September 1, 2022	Purchase 51.97 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	51.97	51.97	51.97	
September 1, 2022 September 1, 2022	Purchase 1,960.86 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,960.86	1,960.86	1,960.86	
September 1, 2022 September 1, 2022	Purchase 13,570.76 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	13,570.76	13,570.76	13,570.76	
September 2, 2022 September 2, 2022	Purchase 4,953,917.91 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,953,917.91	4,953,917.91	4,953,917.91	
September 2, 2022 September 2, 2022	Purchase 9,998.56 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	9,998.56	9,998.56	9,998.56	
September 2, 2022 September 2, 2022	Purchase 251.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	251.25	251.25	251.25	
September 6, 2022 September 6, 2022	Purchase 191.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	191.25	191.25	191.25	
September 7, 2022 September 7, 2022	Purchase 454,270.39 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	454,270.39	454,270.39	454,270.39	
September 8, 2022 September 8, 2022	Purchase 240.38 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	240.38	240.38	240.38	
September 9, 2022 September 9, 2022	Purchase 421.88 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	421.88	421.88	421.88	
September 9, 2022 September 9, 2022	Purchase 357.75 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	357.75	357.75	357.75	
September 9, 2022 September 9, 2022	Purchase 40.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	40.02	40.02	40.02	

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 9, 2022 September 9, 2022	Purchase 3,322.72 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,322.72	3,322.72	3,322.72	
September 9, 2022 September 9, 2022	Purchase 4,500,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,500,000.00	4,500,000.00	4,500,000.00	
September 12, 2022 September 12, 2022	Purchase 107.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	107.30	107.30	107.30	
September 12, 2022 September 12, 2022	Purchase 1,910.24 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,910.24	1,910.24	1,910.24	
September 12, 2022 September 12, 2022	Purchase 1,699.62 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,699.62	1,699.62	1,699.62	
September 14, 2022 September 14, 2022	Purchase 833,177.28 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	833,177.28	833,177.28	833,177.28	
September 15, 2022 September 15, 2022	Purchase 14,090.62 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	14,090.62	14,090.62	14,090.62	
September 15, 2022 September 15, 2022	Purchase 2,126.37 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,126.37	2,126.37	2,126.37	
September 15, 2022 September 15, 2022	Purchase 174.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	174.90	174.90	174.90	
September 15, 2022 September 15, 2022	Purchase 1,645.32 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,645.32	1,645.32	1,645.32	
September 16, 2022 September 16, 2022	Purchase 74.12 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	74.12	74.12	74.12	
September 19, 2022 September 19, 2022	Purchase 5,682.04 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,682.04	5,682.04	5,682.04	
September 20, 2022 September 20, 2022	Purchase 3,068.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,068.02	3,068.02	3,068.02	
September 20, 2022 September 20, 2022	Purchase 644.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	644.00	644.00	644.00	

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)					
September 20, 2022 September 20, 2022	Purchase 7,954.41 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,954.41	7,954.41	7,954.41	
September 20, 2022 September 20, 2022	Purchase 187.43 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	187.43	187.43	187.43	
September 20, 2022 September 20, 2022	Purchase 522.16 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	522.16	522.16	522.16	
September 20, 2022 September 20, 2022	Purchase 8,336.09 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,336.09	8,336.09	8,336.09	
September 20, 2022 September 20, 2022	Purchase 44,687.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	44,687.50	44,687.50	44,687.50	
September 21, 2022 September 21, 2022	Purchase 174.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	174.57	174.57	174.57	
September 21, 2022 September 21, 2022	Purchase 18,888.18 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	18,888.18	18,888.18	18,888.18	
September 22, 2022 September 22, 2022	Purchase 960.53 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	960.53	960.53	960.53	
September 22, 2022 September 22, 2022	Purchase 553.58 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	553.58	553.58	553.58	
September 22, 2022 September 22, 2022	Purchase 6,298.41 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,298.41	6,298.41	6,298.41	
September 23, 2022 September 23, 2022	Purchase 684,678.94 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	684,678.94	684,678.94	684,678.94	
September 26, 2022 September 26, 2022	Purchase 183,362.88 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	183,362.88	183,362.88	183,362.88	
September 26, 2022 September 26, 2022	Purchase 39,582.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	39,582.90	39,582.90	39,582.90	
September 26, 2022 September 26, 2022	Purchase 1,026.66 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,026.66	1,026.66	1,026.66	

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)					
September 26, 2022 September 26, 2022	Purchase 1,609.07 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,609.07	1,609.07	1,609.07	
September 26, 2022 September 26, 2022	Purchase 117,750.36 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	117,750.36	117,750.36	117,750.36	
September 26, 2022 September 26, 2022	Purchase 1.12 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1.12	1.12	1.12	
September 27, 2022 September 27, 2022	Purchase 254,149.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	254,149.50	254,149.50	254,149.50	
September 27, 2022 September 27, 2022	Purchase 6.49 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6.49	6.49	6.49	
September 27, 2022 September 27, 2022	Purchase 240,111.43 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	240,111.43	240,111.43	240,111.43	
September 29, 2022 September 29, 2022	Purchase 763,850.56 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	763,850.56	763,850.56	763,850.56	
September 29, 2022 September 29, 2022	Purchase 3,907.48 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,907.48	3,907.48	3,907.48	
September 30, 2022 September 30, 2022	Purchase 17,910.98 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	17,910.98	17,910.98	17,910.98	
September 30, 2022 September 30, 2022	Purchase 102,367.97 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	102,367.97	102,367.97	102,367.97	
September 30, 2022 September 30, 2022	Purchase 143,006.56 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	143,006.56	143,006.56	143,006.56	
October 3, 2022 October 3, 2022	Purchase 609.38 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	609.38	609.38	609.38	
October 3, 2022 October 3, 2022	Purchase 5,957.74 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,957.74	5,957.74	5,957.74	
October 3, 2022 October 3, 2022	Purchase 4,940.72 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,940.72	4,940.72	4,940.72	

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 3, 2022 October 3, 2022	Purchase 1,540.91 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,540.91	1,540.91	1,540.91	
October 3, 2022 October 3, 2022	Purchase 3,473.32 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,473.32	3,473.32	3,473.32	
October 3, 2022 October 3, 2022	Purchase 692.24 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	692.24	692.24	692.24	
October 3, 2022 October 3, 2022	Purchase 56.70 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	56.70	56.70	56.70	
October 4, 2022 October 4, 2022	Purchase 8,202.97 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,202.97	8,202.97	8,202.97	
October 4, 2022 October 4, 2022	Purchase 2,933.77 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,933.77	2,933.77	2,933.77	
October 5, 2022 October 5, 2022	Purchase 117,979.23 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	117,979.23	117,979.23	117,979.23	
October 5, 2022 October 5, 2022	Purchase 2,218.79 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,218.79	2,218.79	2,218.79	
October 7, 2022 October 7, 2022	Purchase 105,058.89 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	105,058.89	105,058.89	105,058.89	
October 7, 2022 October 7, 2022	Purchase 2,729.20 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,729.20	2,729.20	2,729.20	
October 12, 2022 October 12, 2022	Purchase 40.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	40.02	40.02	40.02	
October 13, 2022 October 13, 2022	Purchase 73.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	73.57	73.57	73.57	
October 13, 2022 October 13, 2022	Purchase 44.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	44.90	44.90	44.90	
October 14, 2022 October 14, 2022	Purchase 400.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	400.00	400.00	400.00	

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)					
October 14, 2022 October 14, 2022	Purchase 71.63 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	71.63	71.63	71.63	
October 14, 2022 October 14, 2022	Purchase 14,397.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	14,397.00	14,397.00	14,397.00	
October 17, 2022 October 17, 2022	Purchase 15,631.19 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	15,631.19	15,631.19	15,631.19	
October 17, 2022 October 17, 2022	Purchase 4,646.81 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,646.81	4,646.81	4,646.81	
October 17, 2022 October 17, 2022	Purchase 377.16 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	377.16	377.16	377.16	
October 17, 2022 October 17, 2022	Purchase 1,547.62 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,547.62	1,547.62	1,547.62	
October 18, 2022 October 18, 2022	Purchase 1,677.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,677.25	1,677.25	1,677.25	
October 18, 2022 October 18, 2022	Purchase 186.56 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	186.56	186.56	186.56	
October 18, 2022 October 18, 2022	Purchase 36,379.56 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	36,379.56	36,379.56	36,379.56	
October 18, 2022 October 18, 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	
October 19, 2022 October 19, 2022	Purchase 82,333.78 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	82,333.78	82,333.78	82,333.78	
October 19, 2022 October 19, 2022	Purchase 1,507.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,507.00	1,507.00	1,507.00	
October 19, 2022 October 19, 2022	Purchase 546.42 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	546.42	546.42	546.42	
October 19, 2022 October 19, 2022	Purchase 115,583.51 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	115,583.51	115,583.51	115,583.51	

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 20, 2022 October 20, 2022	Purchase 5,917.35 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,917.35	5,917.35	5,917.35	
October 20, 2022 October 20, 2022	Purchase 516.51 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	516.51	516.51	516.51	
October 21, 2022 October 21, 2022	Purchase 118,951.69 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	118,951.69	118,951.69	118,951.69	
October 21, 2022 October 21, 2022	Purchase 497.03 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	497.03	497.03	497.03	
October 21, 2022 October 21, 2022	Purchase 8,136.11 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,136.11	8,136.11	8,136.11	
October 24, 2022 October 24, 2022	Purchase 806.10 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	806.10	806.10	806.10	
October 24, 2022 October 24, 2022	Purchase 20,698.69 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	20,698.69	20,698.69	20,698.69	
October 25, 2022 October 25, 2022	Purchase 43,117.91 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	43,117.91	43,117.91	43,117.91	
October 25, 2022 October 25, 2022	Purchase 6,337.99 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,337.99	6,337.99	6,337.99	
October 25, 2022 October 25, 2022	Purchase 112,510.40 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	112,510.40	112,510.40	112,510.40	
October 25, 2022 October 25, 2022	Purchase 759.46 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	759.46	759.46	759.46	
October 26, 2022 October 26, 2022	Purchase 15,466.24 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	15,466.24	15,466.24	15,466.24	
October 26, 2022 October 26, 2022	Purchase 36.56 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	36.56	36.56	36.56	
October 26, 2022 October 26, 2022	Purchase 5,389.91 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,389.91	5,389.91	5,389.91	

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)					
October 26, 2022 October 26, 2022	Purchase 282.08 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	282.08	282.08	282.08	
October 26, 2022 October 26, 2022	Purchase 103,686.42 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	103,686.42	103,686.42	103,686.42	
October 27, 2022 October 27, 2022	Purchase 428,424.78 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	428,424.78	428,424.78	428,424.78	
October 27, 2022 October 27, 2022	Purchase 82,886.08 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	82,886.08	82,886.08	82,886.08	
October 27, 2022 October 27, 2022	Purchase 72,975.59 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	72,975.59	72,975.59	72,975.59	
October 28, 2022 October 28, 2022	Purchase 171,192.71 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	171,192.71	171,192.71	171,192.71	
October 28, 2022 October 28, 2022	Purchase 241.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	241.00	241.00	241.00	
October 28, 2022 October 28, 2022	Purchase 364,941.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	364,941.90	364,941.90	364,941.90	
October 31, 2022 October 31, 2022	Purchase 324.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	324.00	324.00	324.00	
October 31, 2022 October 31, 2022	Purchase 14,124.53 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	14,124.53	14,124.53	14,124.53	
October 31, 2022 October 31, 2022	Purchase 791.73 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	791.73	791.73	791.73	
November 1, 2022 November 1, 2022	Purchase 1,542.78 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,542.78	1,542.78	1,542.78	
November 1, 2022 November 1, 2022	Purchase 17,784.58 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	17,784.58	17,784.58	17,784.58	
November 1, 2022 November 1, 2022	Purchase 37,900.44 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	37,900.44	37,900.44	37,900.44	

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)					
November 1, 2022 November 1, 2022	Purchase 2,420.83 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,420.83	2,420.83	2,420.83	
November 1, 2022 November 1, 2022	Purchase 25,962.98 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	25,962.98	25,962.98	25,962.98	
November 1, 2022 November 1, 2022	Purchase 7,300.18 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,300.18	7,300.18	7,300.18	
November 1, 2022 November 1, 2022	Purchase 6,410.94 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,410.94	6,410.94	6,410.94	
November 1, 2022 November 1, 2022	Purchase 1,071.40 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,071.40	1,071.40	1,071.40	
November 1, 2022 November 1, 2022	Purchase 1,130.13 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,130.13	1,130.13	1,130.13	
November 1, 2022 November 1, 2022	Purchase 73.46 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	73.46	73.46	73.46	
November 1, 2022 November 1, 2022	Purchase 2,140.96 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,140.96	2,140.96	2,140.96	
November 3, 2022 November 3, 2022	Purchase 208,414.98 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	208,414.98	208,414.98	208,414.98	
November 3, 2022 November 3, 2022	Purchase 8,560.69 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,560.69	8,560.69	8,560.69	
November 4, 2022 November 4, 2022	Purchase 17,017.42 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	17,017.42	17,017.42	17,017.42	
November 7, 2022 November 7, 2022	Purchase 262,213.53 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	262,213.53	262,213.53	262,213.53	
November 7, 2022 November 7, 2022	Purchase 148.80 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	148.80	148.80	148.80	
November 7, 2022 November 7, 2022	Purchase 2,829.05 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,829.05	2,829.05	2,829.05	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
November 10, 2022 November 10, 2022	Purchase 966,904.52 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	966,904.52	966,904.52	966,904.52	
November 14, 2022 November 14, 2022	Purchase 3,189.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,189.30	3,189.30	3,189.30	
November 14, 2022 November 14, 2022	Purchase 354.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	354.00	354.00	354.00	
November 14, 2022 November 14, 2022	Purchase 204.67 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	204.67	204.67	204.67	
November 14, 2022 November 14, 2022	Purchase 2,546.69 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,546.69	2,546.69	2,546.69	
November 15, 2022 November 15, 2022	Purchase 1,677.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,677.25	1,677.25	1,677.25	
November 15, 2022 November 15, 2022	Purchase 383,399.23 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	383,399.23	383,399.23	383,399.23	
November 15, 2022 November 15, 2022	Purchase 532.78 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	532.78	532.78	532.78	
November 16, 2022 November 16, 2022	Purchase 73,137.97 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	73,137.97	73,137.97	73,137.97	
November 16, 2022 November 16, 2022	Purchase 109,227.12 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	109,227.12	109,227.12	109,227.12	
November 17, 2022 November 17, 2022	Purchase 8,768.09 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,768.09	8,768.09	8,768.09	
November 17, 2022 November 17, 2022	Purchase 15,873.74 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	15,873.74	15,873.74	15,873.74	
November 18, 2022 November 18, 2022	Purchase 1,507.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,507.00	1,507.00	1,507.00	
November 18, 2022 November 18, 2022	Purchase 74.12 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	74.12	74.12	74.12	

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 21, 2022 November 21, 2022	Purchase 668,945.18 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	668,945.18	668,945.18	668,945.18	
November 21, 2022 November 21, 2022	Purchase 6,025.37 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,025.37	6,025.37	6,025.37	
November 21, 2022 November 21, 2022	Purchase 2,960.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,960.30	2,960.30	2,960.30	
November 21, 2022 November 21, 2022	Purchase 121.31 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	121.31	121.31	121.31	
November 21, 2022 November 21, 2022	Purchase 29,842.08 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	29,842.08	29,842.08	29,842.08	
November 22, 2022 November 22, 2022	Purchase 123,899.93 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	123,899.93	123,899.93	123,899.93	
November 22, 2022 November 22, 2022	Purchase 196,513.18 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	196,513.18	196,513.18	196,513.18	
November 23, 2022 November 23, 2022	Purchase 797,635.29 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	797,635.29	797,635.29	797,635.29	
November 23, 2022 November 23, 2022	Purchase 120,037.60 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	120,037.60	120,037.60	120,037.60	
November 23, 2022 November 23, 2022	Purchase 129,729.51 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	129,729.51	129,729.51	129,729.51	
November 25, 2022 November 25, 2022	Purchase 276,777.82 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	276,777.82	276,777.82	276,777.82	
November 25, 2022 November 25, 2022	Purchase 7,216.67 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,216.67	7,216.67	7,216.67	
November 25, 2022 November 25, 2022	Purchase 116,101.31 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	116,101.31	116,101.31	116,101.31	
November 25, 2022 November 25, 2022	Purchase 2,632.64 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,632.64	2,632.64	2,632.64	

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)					
November 25, 2022 November 25, 2022	Purchase 1,462.96 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,462.96	1,462.96	1,462.96	
November 25, 2022 November 25, 2022	Purchase 6,276.09 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,276.09	6,276.09	6,276.09	
November 25, 2022 November 25, 2022	Purchase 7,119.36 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,119.36	7,119.36	7,119.36	
November 28, 2022 November 28, 2022	Purchase 475.94 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	475.94	475.94	475.94	
November 28, 2022 November 28, 2022	Purchase 98,194.82 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	98,194.82	98,194.82	98,194.82	
November 29, 2022 November 29, 2022	Purchase 1,139.58 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,139.58	1,139.58	1,139.58	
November 29, 2022 November 29, 2022	Purchase 934.52 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	934.52	934.52	934.52	
November 30, 2022 November 30, 2022	Purchase 127,745.66 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	127,745.66	127,745.66	127,745.66	
December 1, 2022 December 1, 2022	Purchase 127,777.66 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	127,777.66	127,777.66	127,777.66	
December 1, 2022 December 1, 2022	Purchase 7,620.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,620.30	7,620.30	7,620.30	
December 1, 2022 December 1, 2022	Purchase 3,418.65 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,418.65	3,418.65	3,418.65	
December 1, 2022 December 1, 2022	Purchase 2,542.47 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,542.47	2,542.47	2,542.47	
December 1, 2022 December 1, 2022	Purchase 1,338.66 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,338.66	1,338.66	1,338.66	
December 1, 2022 December 1, 2022	Purchase 87.24 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	87.24	87.24	87.24	

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 1, 2022 December 1, 2022	Purchase 43,836.52 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	43,836.52	43,836.52	43,836.52	
December 2, 2022 December 2, 2022	Purchase 8,523.39 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,523.39	8,523.39	8,523.39	
December 2, 2022 December 2, 2022	Purchase 1,375.98 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,375.98	1,375.98	1,375.98	
December 2, 2022 December 2, 2022	Purchase 6,463.24 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,463.24	6,463.24	6,463.24	
December 5, 2022 December 5, 2022	Purchase 2,829.05 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,829.05	2,829.05	2,829.05	
December 5, 2022 December 5, 2022	Purchase 116,510.27 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	116,510.27	116,510.27	116,510.27	
December 5, 2022 December 5, 2022	Purchase 257.20 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	257.20	257.20	257.20	
December 6, 2022 December 6, 2022	Purchase 395.53 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	395.53	395.53	395.53	
December 6, 2022 December 6, 2022	Purchase 10,566.40 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	10,566.40	10,566.40	10,566.40	
December 7, 2022 December 7, 2022	Purchase 5,168.51 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,168.51	5,168.51	5,168.51	
December 8, 2022 December 8, 2022	Purchase 1,413.91 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,413.91	1,413.91	1,413.91	
December 8, 2022 December 8, 2022	Purchase 19,029.13 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	19,029.13	19,029.13	19,029.13	
December 9, 2022 December 9, 2022	Purchase 40.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	40.02	40.02	40.02	
December 9, 2022 December 9, 2022	Purchase 109.65 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	109.65	109.65	109.65	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
December 12, 2022 December 12, 2022	Purchase 246,209.07 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	246,209.07	246,209.07	246,209.07	
December 12, 2022 December 12, 2022	Purchase 323.14 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	323.14	323.14	323.14	
December 13, 2022 December 13, 2022	Purchase 24,882.39 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	24,882.39	24,882.39	24,882.39	
December 14, 2022 December 14, 2022	Purchase 83.65 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	83.65	83.65	83.65	
December 14, 2022 December 14, 2022	Purchase 417.40 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	417.40	417.40	417.40	
December 14, 2022 December 14, 2022	Purchase 62,313.91 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	62,313.91	62,313.91	62,313.91	
December 15, 2022 December 15, 2022	Purchase 4,182.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,182.00	4,182.00	4,182.00	
December 15, 2022 December 15, 2022	Purchase 1,677.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,677.25	1,677.25	1,677.25	
December 15, 2022 December 15, 2022	Purchase 19,343.93 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	19,343.93	19,343.93	19,343.93	
December 15, 2022 December 15, 2022	Purchase 173.73 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	173.73	173.73	173.73	
December 15, 2022 December 15, 2022	Purchase 3,495.40 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,495.40	3,495.40	3,495.40	
December 16, 2022 December 16, 2022	Purchase 74.13 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	74.13	74.13	74.13	
December 16, 2022 December 16, 2022	Purchase 4,062.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,062.50	4,062.50	4,062.50	
December 16, 2022 December 16, 2022	Purchase 11,126.79 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	11,126.79	11,126.79	11,126.79	

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 19, 2022 December 19, 2022	Purchase 1,072.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,072.50	1,072.50	1,072.50	
December 19, 2022 December 19, 2022	Purchase 4,467.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,467.30	4,467.30	4,467.30	
December 19, 2022 December 19, 2022	Purchase 650.34 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	650.34	650.34	650.34	
December 19, 2022 December 19, 2022	Purchase 106,972.70 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	106,972.70	106,972.70	106,972.70	
December 20, 2022 December 20, 2022	Purchase 10,977.19 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	10,977.19	10,977.19	10,977.19	
December 20, 2022 December 20, 2022	Purchase 5,192.10 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,192.10	5,192.10	5,192.10	
December 20, 2022 December 20, 2022	Purchase 178.34 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	178.34	178.34	178.34	
December 20, 2022 December 20, 2022	Purchase 25,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	25,000.00	25,000.00	25,000.00	
December 20, 2022 December 20, 2022	Purchase 4,543.70 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,543.70	4,543.70	4,543.70	
December 20, 2022 December 20, 2022	Purchase 234,609.63 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	234,609.63	234,609.63	234,609.63	
December 21, 2022 December 21, 2022	Purchase 2,934.08 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,934.08	2,934.08	2,934.08	
December 22, 2022 December 22, 2022	Purchase 3,354.17 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,354.17	3,354.17	3,354.17	
December 23, 2022 December 23, 2022	Purchase 210,074.13 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	210,074.13	210,074.13	210,074.13	
December 23, 2022 December 23, 2022	Purchase 5,635.94 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,635.94	5,635.94	5,635.94	

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, 2022 December 27, 2022	Purchase 59,951.84 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	59,951.84	59,951.84	59,951.84	
December 27, 2022 December 27, 2022	Purchase 17,819.55 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	17,819.55	17,819.55	17,819.55	
December 27, 2022 December 27, 2022	Purchase 7,216.67 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,216.67	7,216.67	7,216.67	
December 27, 2022 December 27, 2022	Purchase 215.11 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	215.11	215.11	215.11	
December 27, 2022 December 27, 2022	Purchase 565.51 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	565.51	565.51	565.51	
December 27, 2022 December 27, 2022	Purchase 28,617.28 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	28,617.28	28,617.28	28,617.28	
December 27, 2022 December 27, 2022	Purchase 2,198.26 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,198.26	2,198.26	2,198.26	
December 27, 2022 December 27, 2022	Purchase 45.82 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	45.82	45.82	45.82	
December 28, 2022 December 28, 2022	Purchase 35,895.21 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	35,895.21	35,895.21	35,895.21	
December 29, 2022 December 29, 2022	Purchase 505,432.78 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	505,432.78	505,432.78	505,432.78	
December 29, 2022 December 29, 2022	Purchase 175,181.22 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	175,181.22	175,181.22	175,181.22	
December 30, 2022 December 30, 2022	Purchase 125,997.14 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	125,997.14	125,997.14	125,997.14	
December 30, 2022 December 30, 2022	Purchase 6,066.67 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,066.67	6,066.67	6,066.67	
December 30, 2022 December 30, 2022	Purchase 43,488.83 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	43,488.83	43,488.83	43,488.83	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
December 30, 2022 December 30, 2022	Purchase 8,263.79 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,263.79	8,263.79	8,263.79	
January 3, 2023 January 3, 2023	Purchase 470.22 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	470.22	470.22	470.22	
January 3, 2023 January 3, 2023	Purchase 3,918.75 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,918.75	3,918.75	3,918.75	
January 3, 2023 January 3, 2023	Purchase 45,211.34 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	45,211.34	45,211.34	45,211.34	
January 3, 2023 January 3, 2023	Purchase 1,674.20 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,674.20	1,674.20	1,674.20	
January 3, 2023 January 3, 2023	Purchase 99.39 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	99.39	99.39	99.39	
January 3, 2023 January 3, 2023	Purchase 221.84 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	221.84	221.84	221.84	
January 3, 2023 January 3, 2023	Purchase 8,689.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,689.50	8,689.50	8,689.50	
January 3, 2023 January 3, 2023	Purchase 67,442.09 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	67,442.09	67,442.09	67,442.09	
January 3, 2023 January 3, 2023	Purchase 2,293.21 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,293.21	2,293.21	2,293.21	
January 4, 2023 January 4, 2023	Purchase 6,436.32 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,436.32	6,436.32	6,436.32	
January 4, 2023 January 4, 2023	Purchase 17,659.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	17,659.30	17,659.30	17,659.30	
January 5, 2023 January 5, 2023	Purchase 2,829.05 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,829.05	2,829.05	2,829.05	
January 6, 2023 January 6, 2023	Purchase 73,892.58 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	73,892.58	73,892.58	73,892.58	

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)					
January 9, 2023 January 9, 2023	Purchase 67.93 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	67.93	67.93	67.93	
January 9, 2023 January 9, 2023	Purchase 350,087.20 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	350,087.20	350,087.20	350,087.20	
January 10, 2023 January 10, 2023	Purchase 7,393.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,393.02	7,393.02	7,393.02	
January 11, 2023 January 11, 2023	Purchase 40.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	40.02	40.02	40.02	
January 12, 2023 January 12, 2023	Purchase 203,686.63 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	203,686.63	203,686.63	203,686.63	
January 12, 2023 January 12, 2023	Purchase 44.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	44.90	44.90	44.90	
January 12, 2023 January 12, 2023	Purchase 204.67 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	204.67	204.67	204.67	
January 12, 2023 January 12, 2023	Purchase 73.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	73.57	73.57	73.57	
January 13, 2023 January 13, 2023	Purchase 8,897.84 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,897.84	8,897.84	8,897.84	
January 13, 2023 January 13, 2023	Purchase 71.63 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	71.63	71.63	71.63	
January 17, 2023 January 17, 2023	Purchase 405.26 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	405.26	405.26	405.26	
January 17, 2023 January 17, 2023	Purchase 385.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	385.02	385.02	385.02	
January 17, 2023 January 17, 2023	Purchase 184.08 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	184.08	184.08	184.08	
January 17, 2023 January 17, 2023	Purchase 4,268.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,268.30	4,268.30	4,268.30	

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)					
January 17, 2023 January 17, 2023	Purchase 579.54 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	579.54	579.54	579.54	
January 17, 2023 January 17, 2023	Purchase 4,062.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,062.50	4,062.50	4,062.50	
January 18, 2023 January 18, 2023	Purchase 1,165.45 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,165.45	1,165.45	1,165.45	
January 18, 2023 January 18, 2023	Purchase 73.40 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	73.40	73.40	73.40	
January 18, 2023 January 18, 2023	Purchase 74.12 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	74.12	74.12	74.12	
January 19, 2023 January 19, 2023	Purchase 27,988.97 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	27,988.97	27,988.97	27,988.97	
January 19, 2023 January 19, 2023	Purchase 4,467.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,467.30	4,467.30	4,467.30	
January 19, 2023 January 19, 2023	Purchase 755.71 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	755.71	755.71	755.71	
January 19, 2023 January 19, 2023	Purchase 32,896.64 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	32,896.64	32,896.64	32,896.64	
January 19, 2023 January 19, 2023	Purchase 782.88 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	782.88	782.88	782.88	
January 20, 2023 January 20, 2023	Purchase 4,991.73 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,991.73	4,991.73	4,991.73	
January 20, 2023 January 20, 2023	Purchase 3,354.17 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,354.17	3,354.17	3,354.17	
January 20, 2023 January 20, 2023	Purchase 4,197.65 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,197.65	4,197.65	4,197.65	
January 23, 2023 January 23, 2023	Purchase 1,343.31 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,343.31	1,343.31	1,343.31	

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)					
January 23, 2023 January 23, 2023	Purchase 97.47 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	97.47	97.47	97.47	
January 23, 2023 January 23, 2023	Purchase 5,213.86 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,213.86	5,213.86	5,213.86	
January 24, 2023 January 24, 2023	Purchase 43,843.68 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	43,843.68	43,843.68	43,843.68	
January 24, 2023 January 24, 2023	Purchase 2,800.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,800.00	2,800.00	2,800.00	
January 24, 2023 January 24, 2023	Purchase 209,177.73 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	209,177.73	209,177.73	209,177.73	
January 25, 2023 January 25, 2023	Purchase 4,924.03 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,924.03	4,924.03	4,924.03	
January 25, 2023 January 25, 2023	Purchase 42,961.16 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	42,961.16	42,961.16	42,961.16	
January 25, 2023 January 25, 2023	Purchase 3,580.22 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,580.22	3,580.22	3,580.22	
January 25, 2023 January 25, 2023	Purchase 42.49 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	42.49	42.49	42.49	
January 25, 2023 January 25, 2023	Purchase 9,626.37 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	9,626.37	9,626.37	9,626.37	
January 26, 2023 January 26, 2023	Purchase 401,810.24 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	401,810.24	401,810.24	401,810.24	
January 26, 2023 January 26, 2023	Purchase 4,416.67 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,416.67	4,416.67	4,416.67	
January 26, 2023 January 26, 2023	Purchase 32,100.14 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	32,100.14	32,100.14	32,100.14	
January 27, 2023 January 27, 2023	Purchase 439,546.76 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	439,546.76	439,546.76	439,546.76	

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)					
January 27, 2023 January 27, 2023	Purchase 55,004.45 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	55,004.45	55,004.45	55,004.45	
January 30, 2023 January 30, 2023	Purchase 269,406.19 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	269,406.19	269,406.19	269,406.19	
January 30, 2023 January 30, 2023	Purchase 162,914.23 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	162,914.23	162,914.23	162,914.23	
January 31, 2023 January 31, 2023	Purchase 3,645.84 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,645.84	3,645.84	3,645.84	
January 31, 2023 January 31, 2023	Purchase 24,707.73 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	24,707.73	24,707.73	24,707.73	
February 1, 2023 February 1, 2023	Purchase 184.19 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	184.19	184.19	184.19	
February 1, 2023 February 1, 2023	Purchase 9,266.09 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	9,266.09	9,266.09	9,266.09	
February 1, 2023 February 1, 2023	Purchase 1,565.59 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,565.59	1,565.59	1,565.59	
February 1, 2023 February 1, 2023	Purchase 1,903.22 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,903.22	1,903.22	1,903.22	
February 1, 2023 February 1, 2023	Purchase 1,985.91 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,985.91	1,985.91	1,985.91	
February 1, 2023 February 1, 2023	Purchase 105.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	105.90	105.90	105.90	
February 1, 2023 February 1, 2023	Purchase 2,420.83 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,420.83	2,420.83	2,420.83	
February 1, 2023 February 1, 2023	Purchase 4,798.27 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,798.27	4,798.27	4,798.27	
February 2, 2023 February 2, 2023	Purchase 284,922.27 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	284,922.27	284,922.27	284,922.27	

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)					
February 2, 2023 February 2, 2023	Purchase 3,918.75 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,918.75	3,918.75	3,918.75	
February 2, 2023 February 2, 2023	Purchase 20,209.24 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	20,209.24	20,209.24	20,209.24	
February 2, 2023 February 2, 2023	Purchase 35,025.76 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	35,025.76	35,025.76	35,025.76	
February 6, 2023 February 6, 2023	Purchase 2,829.05 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,829.05	2,829.05	2,829.05	
February 6, 2023 February 6, 2023	Purchase 317,314.05 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	317,314.05	317,314.05	317,314.05	
February 7, 2023 February 7, 2023	Purchase 186,237.20 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	186,237.20	186,237.20	186,237.20	
February 7, 2023 February 7, 2023	Purchase 5.52 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5.52	5.52	5.52	
February 7, 2023 February 7, 2023	Purchase 2,993.08 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,993.08	2,993.08	2,993.08	
February 8, 2023 February 8, 2023	Purchase 22,339.12 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	22,339.12	22,339.12	22,339.12	
February 8, 2023 February 8, 2023	Purchase 22,339.12 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	22,339.12	22,339.12	22,339.12	
February 9, 2023 February 9, 2023	Purchase 496,698.73 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	496,698.73	496,698.73	496,698.73	
February 10, 2023 February 10, 2023	Purchase 111,571.36 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	111,571.36	111,571.36	111,571.36	
February 10, 2023 February 10, 2023	Purchase 73.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	73.57	73.57	73.57	
February 10, 2023 February 10, 2023	Purchase 204.67 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	204.67	204.67	204.67	

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)					
February 10, 2023 February 10, 2023	Purchase 16,263.84 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	16,263.84	16,263.84	16,263.84	
February 13, 2023 February 13, 2023	Purchase 59,385.23 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	59,385.23	59,385.23	59,385.23	
February 13, 2023 February 13, 2023	Purchase 40,331.06 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	40,331.06	40,331.06	40,331.06	
February 13, 2023 February 13, 2023	Purchase 362.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	362.50	362.50	362.50	
February 13, 2023 February 13, 2023	Purchase 1,634.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,634.25	1,634.25	1,634.25	
February 14, 2023 February 14, 2023	Purchase 23,338.92 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	23,338.92	23,338.92	23,338.92	
February 14, 2023 February 14, 2023	Purchase 20,051.09 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	20,051.09	20,051.09	20,051.09	
February 15, 2023 February 15, 2023	Purchase 1,677.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,677.25	1,677.25	1,677.25	
February 15, 2023 February 15, 2023	Purchase 7,557.46 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,557.46	7,557.46	7,557.46	
February 15, 2023 February 15, 2023	Purchase 160.04 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	160.04	160.04	160.04	
February 15, 2023 February 15, 2023	Purchase 3,719.76 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,719.76	3,719.76	3,719.76	
February 16, 2023 February 16, 2023	Purchase 11,433.69 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	11,433.69	11,433.69	11,433.69	
February 17, 2023 February 17, 2023	Purchase 114,080.87 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	114,080.87	114,080.87	114,080.87	
February 17, 2023 February 17, 2023	Purchase 74.12 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	74.12	74.12	74.12	

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 17, 2023 February 17, 2023	Purchase 5,569.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,569.50	5,569.50	5,569.50	
February 17, 2023 February 17, 2023	Purchase 151.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	151.25	151.25	151.25	
February 17, 2023 February 17, 2023	Purchase 24,833.21 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	24,833.21	24,833.21	24,833.21	
February 17, 2023 February 17, 2023	Purchase 15,834.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	15,834.90	15,834.90	15,834.90	
February 17, 2023 February 17, 2023	Purchase 17,041.01 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	17,041.01	17,041.01	17,041.01	
February 17, 2023 February 17, 2023	Purchase 70,781.81 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	70,781.81	70,781.81	70,781.81	
February 21, 2023 February 21, 2023	Purchase 6,234.37 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,234.37	6,234.37	6,234.37	
February 21, 2023 February 21, 2023	Purchase 2,960.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,960.30	2,960.30	2,960.30	
February 21, 2023 February 21, 2023	Purchase 85.75 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	85.75	85.75	85.75	
February 21, 2023 February 21, 2023	Purchase 3,781.78 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,781.78	3,781.78	3,781.78	
February 21, 2023 February 21, 2023	Purchase 65,671.88 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	65,671.88	65,671.88	65,671.88	
February 22, 2023 February 22, 2023	Purchase 26,500.12 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	26,500.12	26,500.12	26,500.12	
February 23, 2023 February 23, 2023	Purchase 618,159.49 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	618,159.49	618,159.49	618,159.49	
February 23, 2023 February 23, 2023	Purchase 3,354.17 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,354.17	3,354.17	3,354.17	

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 23, 2023 February 23, 2023	Purchase 400.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	400.00	400.00	400.00	
February 23, 2023 February 23, 2023	Purchase 72,514.33 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	72,514.33	72,514.33	72,514.33	
February 24, 2023 February 24, 2023	Purchase 639,396.14 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	639,396.14	639,396.14	639,396.14	
February 24, 2023 February 24, 2023	Purchase 7,216.67 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,216.67	7,216.67	7,216.67	
February 24, 2023 February 24, 2023	Purchase 153.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	153.50	153.50	153.50	
February 24, 2023 February 24, 2023	Purchase 3,971.08 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,971.08	3,971.08	3,971.08	
February 27, 2023 February 27, 2023	Purchase 23,496.69 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	23,496.69	23,496.69	23,496.69	
February 27, 2023 February 27, 2023	Purchase 22,722.43 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	22,722.43	22,722.43	22,722.43	
February 27, 2023 February 27, 2023	Purchase 2,011.62 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,011.62	2,011.62	2,011.62	
February 27, 2023 February 27, 2023	Purchase 1,031.17 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,031.17	1,031.17	1,031.17	
February 27, 2023 February 27, 2023	Purchase 1,094.45 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,094.45	1,094.45	1,094.45	
February 27, 2023 February 27, 2023	Purchase 408.09 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	408.09	408.09	408.09	
February 27, 2023 February 27, 2023	Purchase 7,898.21 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,898.21	7,898.21	7,898.21	
February 28, 2023 February 28, 2023	Purchase 47,464.08 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	47,464.08	47,464.08	47,464.08	

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, 2023 March 1, 2023	Purchase 41,448.16 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	41,448.16	41,448.16	41,448.16	
March 1, 2023 March 1, 2023	Purchase 26,306.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	26,306.25	26,306.25	26,306.25	
March 1, 2023 March 1, 2023	Purchase 504.43 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	504.43	504.43	504.43	
March 1, 2023 March 1, 2023	Purchase 2,080.19 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,080.19	2,080.19	2,080.19	
March 1, 2023 March 1, 2023	Purchase 1,927.35 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,927.35	1,927.35	1,927.35	
March 1, 2023 March 1, 2023	Purchase 102.99 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	102.99	102.99	102.99	
March 1, 2023 March 1, 2023	Purchase 883.55 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	883.55	883.55	883.55	
March 1, 2023 March 1, 2023	Purchase 8,812.06 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,812.06	8,812.06	8,812.06	
March 1, 2023 March 1, 2023	Purchase 121.84 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	121.84	121.84	121.84	
March 1, 2023 March 1, 2023	Purchase 212,289.29 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	212,289.29	212,289.29	212,289.29	
March 2, 2023 March 2, 2023	Purchase 3,645.84 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,645.84	3,645.84	3,645.84	
March 2, 2023 March 2, 2023	Purchase 586.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	586.25	586.25	586.25	
March 2, 2023 March 2, 2023	Purchase 2,420.83 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,420.83	2,420.83	2,420.83	
March 2, 2023 March 2, 2023	Purchase 9,186.73 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	9,186.73	9,186.73	9,186.73	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 2, 2023 March 2, 2023	Purchase 22,385.18 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	22,385.18	22,385.18	22,385.18	
March 3, 2023 March 3, 2023	Purchase 8,017.36 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,017.36	8,017.36	8,017.36	
March 3, 2023 March 3, 2023	Purchase 3,918.75 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,918.75	3,918.75	3,918.75	
March 6, 2023 March 6, 2023	Purchase 7,435.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,435.50	7,435.50	7,435.50	
March 6, 2023 March 6, 2023	Purchase 2,829.05 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,829.05	2,829.05	2,829.05	
March 7, 2023 March 7, 2023	Purchase 1,945.55 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,945.55	1,945.55	1,945.55	
March 8, 2023 March 8, 2023	Purchase 115,363.67 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	115,363.67	115,363.67	115,363.67	
March 8, 2023 March 8, 2023	Purchase 240.38 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	240.38	240.38	240.38	
March 9, 2023 March 9, 2023	Purchase 357.75 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	357.75	357.75	357.75	
March 9, 2023 March 9, 2023	Purchase 14,969.77 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	14,969.77	14,969.77	14,969.77	
March 10, 2023 March 10, 2023	Purchase 154,172.20 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	154,172.20	154,172.20	154,172.20	
March 10, 2023 March 10, 2023	Purchase 497.62 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	497.62	497.62	497.62	
March 10, 2023 March 10, 2023	Purchase 312.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	312.50	312.50	312.50	
March 10, 2023 March 10, 2023	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	

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, 2023 March 10, 2023	Purchase 76,608.28 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	76,608.28	76,608.28	76,608.28	
March 10, 2023 March 10, 2023	Purchase 15,911.35 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	15,911.35	15,911.35	15,911.35	
March 10, 2023 March 10, 2023	Purchase 204.67 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	204.67	204.67	204.67	
March 10, 2023 March 10, 2023	Purchase 5.16 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5.16	5.16	5.16	
March 13, 2023 March 13, 2023	Purchase 553,995.72 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	553,995.72	553,995.72	553,995.72	
March 13, 2023 March 13, 2023	Purchase 376.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	376.50	376.50	376.50	
March 13, 2023 March 13, 2023	Purchase 130.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	130.00	130.00	130.00	
March 13, 2023 March 13, 2023	Purchase 362.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	362.50	362.50	362.50	
March 13, 2023 March 13, 2023	Purchase 3,781.78 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,781.78	3,781.78	3,781.78	
March 14, 2023 March 14, 2023	Purchase 566,247.20 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	566,247.20	566,247.20	566,247.20	
March 14, 2023 March 14, 2023	Purchase 11,968.41 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	11,968.41	11,968.41	11,968.41	
March 15, 2023 March 15, 2023	Purchase 8,036.22 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,036.22	8,036.22	8,036.22	
March 15, 2023 March 15, 2023	Purchase 1,677.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,677.25	1,677.25	1,677.25	
March 15, 2023 March 15, 2023	Purchase 638.39 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	638.39	638.39	638.39	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 15, 2023 March 15, 2023	Purchase 2,772.14 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,772.14	2,772.14	2,772.14	
March 17, 2023 March 17, 2023	Purchase 5,569.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,569.50	5,569.50	5,569.50	
March 17, 2023 March 17, 2023	Purchase 74.13 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	74.13	74.13	74.13	
March 17, 2023 March 17, 2023	Purchase 19,089.86 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	19,089.86	19,089.86	19,089.86	
March 17, 2023 March 17, 2023	Purchase 6,143.07 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,143.07	6,143.07	6,143.07	
March 20, 2023 March 20, 2023	Purchase 4,756.31 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,756.31	4,756.31	4,756.31	
March 20, 2023 March 20, 2023	Purchase 2,960.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,960.30	2,960.30	2,960.30	
March 20, 2023 March 20, 2023	Purchase 96.38 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	96.38	96.38	96.38	
March 20, 2023 March 20, 2023	Purchase 7,477.86 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,477.86	7,477.86	7,477.86	
March 21, 2023 March 21, 2023	Purchase 4,062.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,062.50	4,062.50	4,062.50	
March 21, 2023 March 21, 2023	Purchase 25,679.47 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	25,679.47	25,679.47	25,679.47	
March 22, 2023 March 22, 2023	Purchase 3,354.17 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,354.17	3,354.17	3,354.17	
March 22, 2023 March 22, 2023	Purchase 553.58 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	553.58	553.58	553.58	
March 23, 2023 March 23, 2023	Purchase 3,672.80 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,672.80	3,672.80	3,672.80	

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)					
March 23, 2023 March 23, 2023	Purchase 93,118.99 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	93,118.99	93,118.99	93,118.99	
March 24, 2023 March 24, 2023	Purchase 39,363.15 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	39,363.15	39,363.15	39,363.15	
March 24, 2023 March 24, 2023	Purchase 7,216.67 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,216.67	7,216.67	7,216.67	
March 24, 2023 March 24, 2023	Purchase 7,244.49 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,244.49	7,244.49	7,244.49	
March 27, 2023 March 27, 2023	Purchase 369,009.63 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	369,009.63	369,009.63	369,009.63	
March 27, 2023 March 27, 2023	Purchase 26,273.59 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	26,273.59	26,273.59	26,273.59	
March 27, 2023 March 27, 2023	Purchase 40.33 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	40.33	40.33	40.33	
March 27, 2023 March 27, 2023	Purchase 698.70 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	698.70	698.70	698.70	
March 27, 2023 March 27, 2023	Purchase 1,094.16 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,094.16	1,094.16	1,094.16	
March 27, 2023 March 27, 2023	Purchase 3,401.86 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,401.86	3,401.86	3,401.86	
March 27, 2023 March 27, 2023	Purchase 4,207.93 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,207.93	4,207.93	4,207.93	
March 28, 2023 March 28, 2023	Purchase 301,274.19 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	301,274.19	301,274.19	301,274.19	
March 28, 2023 March 28, 2023	Purchase 323,993.42 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	323,993.42	323,993.42	323,993.42	
March 29, 2023 March 29, 2023	Purchase 282,689.08 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	282,689.08	282,689.08	282,689.08	

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, 2023 March 29, 2023	Purchase 98,681.41 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	98,681.41	98,681.41	98,681.41	
March 30, 2023 March 30, 2023	Purchase 805,322.89 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	805,322.89	805,322.89	805,322.89	
March 30, 2023 March 30, 2023	Purchase 6,066.67 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,066.67	6,066.67	6,066.67	
March 31, 2023 March 31, 2023	Purchase 3,918.75 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,918.75	3,918.75	3,918.75	
March 31, 2023 March 31, 2023	Purchase 882.40 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	882.40	882.40	882.40	
March 31, 2023 March 31, 2023	Purchase 39,575.82 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	39,575.82	39,575.82	39,575.82	
April 3, 2023 April 3, 2023	Purchase 80,504.15 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	80,504.15	80,504.15	80,504.15	
April 3, 2023 April 3, 2023	Purchase 193.16 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	193.16	193.16	193.16	
April 3, 2023 April 3, 2023	Purchase 4,651.11 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,651.11	4,651.11	4,651.11	
April 3, 2023 April 3, 2023	Purchase 118.61 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	118.61	118.61	118.61	
April 3, 2023 April 3, 2023	Purchase 2,477.10 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,477.10	2,477.10	2,477.10	
April 3, 2023 April 3, 2023	Purchase 2,253.46 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,253.46	2,253.46	2,253.46	
April 3, 2023 April 3, 2023	Purchase 9,574.60 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	9,574.60	9,574.60	9,574.60	
April 3, 2023 April 3, 2023	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)					
April 3, 2023 April 3, 2023	Purchase 2,846.64 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,846.64	2,846.64	2,846.64	
April 4, 2023 April 4, 2023	Purchase 7,633.26 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,633.26	7,633.26	7,633.26	
April 4, 2023 April 4, 2023	Purchase 1,792.52 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,792.52	1,792.52	1,792.52	
April 5, 2023 April 5, 2023	Purchase 18,322.94 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	18,322.94	18,322.94	18,322.94	
April 5, 2023 April 5, 2023	Purchase 2,829.05 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,829.05	2,829.05	2,829.05	
April 5, 2023 April 5, 2023	Purchase 17,695.84 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	17,695.84	17,695.84	17,695.84	
April 6, 2023 April 6, 2023	Purchase 9,968.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	9,968.90	9,968.90	9,968.90	
April 10, 2023 April 10, 2023	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	
April 11, 2023 April 11, 2023	Purchase 10,177.33 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	10,177.33	10,177.33	10,177.33	
April 12, 2023 April 12, 2023	Purchase 319,342.14 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	319,342.14	319,342.14	319,342.14	
April 12, 2023 April 12, 2023	Purchase 312.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	312.50	312.50	312.50	
April 12, 2023 April 12, 2023	Purchase 76.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	76.02	76.02	76.02	
April 12, 2023 April 12, 2023	Purchase 204.67 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	204.67	204.67	204.67	
April 13, 2023 April 13, 2023	Purchase 185,240.32 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	185,240.32	185,240.32	185,240.32	

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)					
April 13, 2023 April 13, 2023	Purchase 362.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	362.50	362.50	362.50	
April 14, 2023 April 14, 2023	Purchase 400.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	400.00	400.00	400.00	
April 14, 2023 April 14, 2023	Purchase 33,732.33 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	33,732.33	33,732.33	33,732.33	
April 17, 2023 April 17, 2023	Purchase 363.87 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	363.87	363.87	363.87	
April 17, 2023 April 17, 2023	Purchase 7,492.78 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,492.78	7,492.78	7,492.78	
April 17, 2023 April 17, 2023	Purchase 189,995.71 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	189,995.71	189,995.71	189,995.71	
April 17, 2023 April 17, 2023	Purchase 4,062.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,062.50	4,062.50	4,062.50	
April 17, 2023 April 17, 2023	Purchase 4,611.54 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,611.54	4,611.54	4,611.54	
April 17, 2023 April 17, 2023	Purchase 182.91 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	182.91	182.91	182.91	
April 17, 2023 April 17, 2023	Purchase 17,039.87 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	17,039.87	17,039.87	17,039.87	
April 17, 2023 April 17, 2023	Purchase 44.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	44.90	44.90	44.90	
April 18, 2023 April 18, 2023	Purchase 1,593.45 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,593.45	1,593.45	1,593.45	
April 18, 2023 April 18, 2023	Purchase 1,507.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,507.00	1,507.00	1,507.00	
April 18, 2023 April 18, 2023	Purchase 21,819.89 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	21,819.89	21,819.89	21,819.89	

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)					
April 19, 2023 April 19, 2023	Purchase 26,060.19 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	26,060.19	26,060.19	26,060.19	
April 19, 2023 April 19, 2023	Purchase 2,960.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,960.30	2,960.30	2,960.30	
April 19, 2023 April 19, 2023	Purchase 817.79 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	817.79	817.79	817.79	
April 20, 2023 April 20, 2023	Purchase 3,354.17 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,354.17	3,354.17	3,354.17	
April 20, 2023 April 20, 2023	Purchase 4,392.10 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,392.10	4,392.10	4,392.10	
April 20, 2023 April 20, 2023	Purchase 566.69 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	566.69	566.69	566.69	
April 20, 2023 April 20, 2023	Purchase 6,299.06 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,299.06	6,299.06	6,299.06	
April 21, 2023 April 21, 2023	Purchase 39,535.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	39,535.00	39,535.00	39,535.00	
April 21, 2023 April 21, 2023	Purchase 298.28 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	298.28	298.28	298.28	
April 21, 2023 April 21, 2023	Purchase 111,909.42 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	111,909.42	111,909.42	111,909.42	
April 24, 2023 April 24, 2023	Purchase 131,134.41 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	131,134.41	131,134.41	131,134.41	
April 24, 2023 April 24, 2023	Purchase 651.48 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	651.48	651.48	651.48	
April 24, 2023 April 24, 2023	Purchase 2,800.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,800.00	2,800.00	2,800.00	
April 24, 2023 April 24, 2023	Purchase 565.63 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	565.63	565.63	565.63	

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)					
April 25, 2023 April 25, 2023	Purchase 290,716.82 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	290,716.82	290,716.82	290,716.82	
April 25, 2023 April 25, 2023	Purchase 51,374.01 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	51,374.01	51,374.01	51,374.01	
April 25, 2023 April 25, 2023	Purchase 993.24 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	993.24	993.24	993.24	
April 25, 2023 April 25, 2023	Purchase 62,941.14 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	62,941.14	62,941.14	62,941.14	
April 25, 2023 April 25, 2023	Purchase 1,921.86 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,921.86	1,921.86	1,921.86	
April 25, 2023 April 25, 2023	Purchase 3,572.88 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,572.88	3,572.88	3,572.88	
April 25, 2023 April 25, 2023	Purchase 118.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	118.50	118.50	118.50	
April 26, 2023 April 26, 2023	Purchase 548,444.37 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	548,444.37	548,444.37	548,444.37	
April 26, 2023 April 26, 2023	Purchase 4,416.67 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,416.67	4,416.67	4,416.67	
April 26, 2023 April 26, 2023	Purchase 3,295.32 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,295.32	3,295.32	3,295.32	
April 27, 2023 April 27, 2023	Purchase 368,822.21 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	368,822.21	368,822.21	368,822.21	
April 27, 2023 April 27, 2023	Purchase 302,384.54 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	302,384.54	302,384.54	302,384.54	
April 28, 2023 April 28, 2023	Purchase 187,506.70 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	187,506.70	187,506.70	187,506.70	
April 28, 2023 April 28, 2023	Purchase 289.20 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	289.20	289.20	289.20	

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, 2023 April 28, 2023	Purchase 46,026.59 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	46,026.59	46,026.59	46,026.59	
May 1, 2023 May 1, 2023	Purchase 3,337.97 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,337.97	3,337.97	3,337.97	
May 1, 2023 May 1, 2023	Purchase 8,332.40 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,332.40	8,332.40	8,332.40	
May 1, 2023 May 1, 2023	Purchase 148.89 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	148.89	148.89	148.89	
May 1, 2023 May 1, 2023	Purchase 120.28 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	120.28	120.28	120.28	
May 1, 2023 May 1, 2023	Purchase 2,625.65 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,625.65	2,625.65	2,625.65	
May 1, 2023 May 1, 2023	Purchase 3,645.84 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,645.84	3,645.84	3,645.84	
May 1, 2023 May 1, 2023	Purchase 20,015.70 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	20,015.70	20,015.70	20,015.70	
May 2, 2023 May 2, 2023	Purchase 2,420.83 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,420.83	2,420.83	2,420.83	
May 2, 2023 May 2, 2023	Purchase 85,402.68 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	85,402.68	85,402.68	85,402.68	
May 3, 2023 May 3, 2023	Purchase 81,183.95 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	81,183.95	81,183.95	81,183.95	
May 3, 2023 May 3, 2023	Purchase 3,918.75 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,918.75	3,918.75	3,918.75	
May 4, 2023 May 4, 2023	Purchase 76,114.82 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	76,114.82	76,114.82	76,114.82	
May 4, 2023 May 4, 2023	Purchase 358.43 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	358.43	358.43	358.43	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 5, 2023 May 5, 2023	Purchase 53,859.94 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	53,859.94	53,859.94	53,859.94	
May 5, 2023 May 5, 2023	Purchase 2,829.05 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,829.05	2,829.05	2,829.05	
May 5, 2023 May 5, 2023	Purchase 148.80 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	148.80	148.80	148.80	
May 5, 2023 May 5, 2023	Purchase 1,311.60 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,311.60	1,311.60	1,311.60	
May 8, 2023 May 8, 2023	Purchase 103,362.05 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	103,362.05	103,362.05	103,362.05	
May 9, 2023 May 9, 2023	Purchase 254,082.75 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	254,082.75	254,082.75	254,082.75	
May 9, 2023 May 9, 2023	Purchase 23,135.65 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	23,135.65	23,135.65	23,135.65	
May 10, 2023 May 10, 2023	Purchase 69,462.66 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	69,462.66	69,462.66	69,462.66	
May 10, 2023 May 10, 2023	Purchase 525.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	525.00	525.00	525.00	
May 10, 2023 May 10, 2023	Purchase 23,171.60 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	23,171.60	23,171.60	23,171.60	
May 11, 2023 May 11, 2023	Purchase 95,812.70 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	95,812.70	95,812.70	95,812.70	
May 11, 2023 May 11, 2023	Purchase 40.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	40.02	40.02	40.02	
May 11, 2023 May 11, 2023	Purchase 73.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	73.57	73.57	73.57	
May 11, 2023 May 11, 2023	Purchase 312.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	312.50	312.50	312.50	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 12, 2023 May 12, 2023	Purchase 102,280.70 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	102,280.70	102,280.70	102,280.70	
May 12, 2023 May 12, 2023	Purchase 44.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	44.90	44.90	44.90	
May 12, 2023 May 12, 2023	Purchase 0.01 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	0.01	0.01	0.01	
May 12, 2023 May 12, 2023	Purchase 3,166.95 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,166.95	3,166.95	3,166.95	
May 15, 2023 May 15, 2023	Purchase 1,677.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,677.25	1,677.25	1,677.25	
May 15, 2023 May 15, 2023	Purchase 13,905.35 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	13,905.35	13,905.35	13,905.35	
May 15, 2023 May 15, 2023	Purchase 362.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	362.50	362.50	362.50	
May 15, 2023 May 15, 2023	Purchase 14,220.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	14,220.00	14,220.00	14,220.00	
May 15, 2023 May 15, 2023	Purchase 2,549.31 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,549.31	2,549.31	2,549.31	
May 15, 2023 May 15, 2023	Purchase 159.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	159.50	159.50	159.50	
May 15, 2023 May 15, 2023	Purchase 15,774.72 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	15,774.72	15,774.72	15,774.72	
May 16, 2023 May 16, 2023	Purchase 86,718.62 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	86,718.62	86,718.62	86,718.62	
May 16, 2023 May 16, 2023	Purchase 73.40 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	73.40	73.40	73.40	
May 17, 2023 May 17, 2023	Purchase 218,418.86 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	218,418.86	218,418.86	218,418.86	

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 17, 2023 May 17, 2023	Purchase 4,062.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,062.50	4,062.50	4,062.50	
May 17, 2023 May 17, 2023	Purchase 74.12 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	74.12	74.12	74.12	
May 18, 2023 May 18, 2023	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	
May 18, 2023 May 18, 2023	Purchase 26,783.31 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	26,783.31	26,783.31	26,783.31	
May 19, 2023 May 19, 2023	Purchase 4,467.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,467.30	4,467.30	4,467.30	
May 19, 2023 May 19, 2023	Purchase 24,435.60 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	24,435.60	24,435.60	24,435.60	
May 22, 2023 May 22, 2023	Purchase 306,613.85 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	306,613.85	306,613.85	306,613.85	
May 22, 2023 May 22, 2023	Purchase 4,249.65 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,249.65	4,249.65	4,249.65	
May 22, 2023 May 22, 2023	Purchase 3,354.17 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,354.17	3,354.17	3,354.17	
May 22, 2023 May 22, 2023	Purchase 145.29 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	145.29	145.29	145.29	
May 22, 2023 May 22, 2023	Purchase 225.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	225.30	225.30	225.30	
May 23, 2023 May 23, 2023	Purchase 21,629.38 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	21,629.38	21,629.38	21,629.38	
May 23, 2023 May 23, 2023	Purchase 2.11 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2.11	2.11	2.11	
May 23, 2023 May 23, 2023	Purchase 4,707.28 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,707.28	4,707.28	4,707.28	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 24, 2023 May 24, 2023	Purchase 121,058.32 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	121,058.32	121,058.32	121,058.32	
May 24, 2023 May 24, 2023	Purchase 2,800.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,800.00	2,800.00	2,800.00	
May 24, 2023 May 24, 2023	Purchase 619.97 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	619.97	619.97	619.97	
May 24, 2023 May 24, 2023	Purchase 5,842.10 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,842.10	5,842.10	5,842.10	
May 25, 2023 May 25, 2023	Purchase 778,503.27 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	778,503.27	778,503.27	778,503.27	
May 25, 2023 May 25, 2023	Purchase 28,221.97 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	28,221.97	28,221.97	28,221.97	
May 25, 2023 May 25, 2023	Purchase 922.51 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	922.51	922.51	922.51	
May 25, 2023 May 25, 2023	Purchase 4,416.67 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,416.67	4,416.67	4,416.67	
May 25, 2023 May 25, 2023	Purchase 412.43 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	412.43	412.43	412.43	
May 25, 2023 May 25, 2023	Purchase 786.45 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	786.45	786.45	786.45	
May 25, 2023 May 25, 2023	Purchase 7,236.10 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,236.10	7,236.10	7,236.10	
May 26, 2023 May 26, 2023	Purchase 636,516.61 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	636,516.61	636,516.61	636,516.61	
May 26, 2023 May 26, 2023	Purchase 3,338.34 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,338.34	3,338.34	3,338.34	
May 26, 2023 May 26, 2023	Purchase 131,961.99 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	131,961.99	131,961.99	131,961.99	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 30, 2023 May 30, 2023	Purchase 1,025,838.10 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,025,838.10	1,025,838.10	1,025,838.10	
May 30, 2023 May 30, 2023	Purchase 104,494.38 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	104,494.38	104,494.38	104,494.38	
May 31, 2023 May 31, 2023	Purchase 152,080.06 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	152,080.06	152,080.06	152,080.06	
June 1, 2023 June 1, 2023	Purchase 3,645.84 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,645.84	3,645.84	3,645.84	
June 1, 2023 June 1, 2023	Purchase 194.59 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	194.59	194.59	194.59	
June 1, 2023 June 1, 2023	Purchase 8,061.79 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,061.79	8,061.79	8,061.79	
June 1, 2023 June 1, 2023	Purchase 4,051.56 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,051.56	4,051.56	4,051.56	
June 1, 2023 June 1, 2023	Purchase 3,109.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,109.57	3,109.57	3,109.57	
June 1, 2023 June 1, 2023	Purchase 2,846.04 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,846.04	2,846.04	2,846.04	
June 1, 2023 June 1, 2023	Purchase 130.61 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	130.61	130.61	130.61	
June 1, 2023 June 1, 2023	Purchase 27,034.10 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	27,034.10	27,034.10	27,034.10	
June 2, 2023 June 2, 2023	Purchase 5,206.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,206.00	5,206.00	5,206.00	
June 2, 2023 June 2, 2023	Purchase 2,420.83 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,420.83	2,420.83	2,420.83	
June 2, 2023 June 2, 2023	Purchase 1,196.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,196.50	1,196.50	1,196.50	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 2, 2023 June 2, 2023	Purchase 6,791.41 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,791.41	6,791.41	6,791.41	
June 2, 2023 June 2, 2023	Purchase 3,918.75 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,918.75	3,918.75	3,918.75	
June 5, 2023 June 5, 2023	Purchase 8,114.48 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,114.48	8,114.48	8,114.48	
June 5, 2023 June 5, 2023	Purchase 2,829.05 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,829.05	2,829.05	2,829.05	
June 5, 2023 June 5, 2023	Purchase 257.20 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	257.20	257.20	257.20	
June 5, 2023 June 5, 2023	Purchase 1,882.98 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,882.98	1,882.98	1,882.98	
June 6, 2023 June 6, 2023	Purchase 395.53 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	395.53	395.53	395.53	
June 7, 2023 June 7, 2023	Purchase 350,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	350,000.00	350,000.00	350,000.00	
June 7, 2023 June 7, 2023	Purchase 73.40 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	73.40	73.40	73.40	
June 7, 2023 June 7, 2023	Purchase 325,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	325,000.00	325,000.00	325,000.00	
June 8, 2023 June 8, 2023	Purchase 3,258.82 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,258.82	3,258.82	3,258.82	
June 8, 2023 June 8, 2023	Purchase 14,103,611.85 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	14,103,611.85	14,103,611.85	14,103,611.85	
June 8, 2023 June 8, 2023	Purchase 525.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	525.00	525.00	525.00	
June 9, 2023 June 9, 2023	Purchase 40.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	40.02	40.02	40.02	

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, 2023 June 9, 2023	Purchase 4,765.48 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,765.48	4,765.48	4,765.48	
June 12, 2023 June 12, 2023	Purchase 154,058.88 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	154,058.88	154,058.88	154,058.88	
June 12, 2023 June 12, 2023	Purchase 325.59 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	325.59	325.59	325.59	
June 12, 2023 June 12, 2023	Purchase 312.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	312.50	312.50	312.50	
June 13, 2023 June 13, 2023	Purchase 28,772.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	28,772.57	28,772.57	28,772.57	
June 13, 2023 June 13, 2023	Purchase 362.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	362.50	362.50	362.50	
June 14, 2023 June 14, 2023	Purchase 299,665.03 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	299,665.03	299,665.03	299,665.03	
June 14, 2023 June 14, 2023	Purchase 47,096.69 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	47,096.69	47,096.69	47,096.69	
June 15, 2023 June 15, 2023	Purchase 6,526.09 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,526.09	6,526.09	6,526.09	
June 15, 2023 June 15, 2023	Purchase 170.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	170.90	170.90	170.90	
June 15, 2023 June 15, 2023	Purchase 1,677.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,677.25	1,677.25	1,677.25	
June 15, 2023 June 15, 2023	Purchase 3,727.24 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,727.24	3,727.24	3,727.24	
June 16, 2023 June 16, 2023	Purchase 74.12 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	74.12	74.12	74.12	
June 16, 2023 June 16, 2023	Purchase 4,062.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,062.50	4,062.50	4,062.50	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 16, 2023 June 16, 2023	Purchase 22,387.16 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	22,387.16	22,387.16	22,387.16	
June 20, 2023 June 20, 2023	Purchase 3,321.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,321.25	3,321.25	3,321.25	
June 20, 2023 June 20, 2023	Purchase 2,498.35 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,498.35	2,498.35	2,498.35	
June 20, 2023 June 20, 2023	Purchase 4,467.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,467.30	4,467.30	4,467.30	
June 20, 2023 June 20, 2023	Purchase 118.24 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	118.24	118.24	118.24	
June 20, 2023 June 20, 2023	Purchase 1,400,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,400,000.00	1,400,000.00	1,400,000.00	
June 21, 2023 June 21, 2023	Purchase 62,493.85 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	62,493.85	62,493.85	62,493.85	
June 22, 2023 June 22, 2023	Purchase 14,610.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	14,610.57	14,610.57	14,610.57	
June 23, 2023 June 23, 2023	Purchase 924,520.41 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	924,520.41	924,520.41	924,520.41	
June 23, 2023 June 23, 2023	Purchase 2,500.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,500.00	2,500.00	2,500.00	
June 23, 2023 June 23, 2023	Purchase 3,354.17 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,354.17	3,354.17	3,354.17	
June 23, 2023 June 23, 2023	Purchase 546.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	546.50	546.50	546.50	
June 26, 2023 June 26, 2023	Purchase 276,083.16 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	276,083.16	276,083.16	276,083.16	
June 26, 2023 June 26, 2023	Purchase 28,503.66 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	28,503.66	28,503.66	28,503.66	

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 26, 2023 June 26, 2023	Purchase 7,216.67 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,216.67	7,216.67	7,216.67	
June 26, 2023 June 26, 2023	Purchase 3,215.14 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,215.14	3,215.14	3,215.14	
June 26, 2023 June 26, 2023	Purchase 221.37 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	221.37	221.37	221.37	
June 26, 2023 June 26, 2023	Purchase 375.97 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	375.97	375.97	375.97	
June 26, 2023 June 26, 2023	Purchase 86,105.53 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	86,105.53	86,105.53	86,105.53	
June 26, 2023 June 26, 2023	Purchase 430.46 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	430.46	430.46	430.46	
June 27, 2023 June 27, 2023	Purchase 176,456.59 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	176,456.59	176,456.59	176,456.59	
June 28, 2023 June 28, 2023	Purchase 1,447,135.39 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,447,135.39	1,447,135.39	1,447,135.39	
June 28, 2023 June 28, 2023	Purchase 242.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	242.00	242.00	242.00	
June 28, 2023 June 28, 2023	Purchase 94,831.10 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	94,831.10	94,831.10	94,831.10	
June 28, 2023 June 28, 2023	Purchase 44,415.85 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	44,415.85	44,415.85	44,415.85	
June 29, 2023 June 29, 2023	Purchase 704,959.13 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	704,959.13	704,959.13	704,959.13	
June 29, 2023 June 29, 2023	Purchase 3,645.84 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,645.84	3,645.84	3,645.84	
June 29, 2023 June 29, 2023	Purchase 82,362.41 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	82,362.41	82,362.41	82,362.41	

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)					
June 30, 2023 June 30, 2023	Purchase 2,420.83 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,420.83	2,420.83	2,420.83	
June 30, 2023 June 30, 2023	Purchase 8,284.96 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,284.96	8,284.96	8,284.96	
Total Purchases			**$91,427,894.91**	**$91,427,894.91**	**$0.00**
Sales					
July 1, 2022 July 1, 2022	Sale 6,431.41 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,431.41	6,431.41	6,431.41	
July 1, 2022 July 1, 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	
July 5, 2022 July 5, 2022	Sale 567,584.38 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	567,584.38	567,584.38	567,584.38	
July 5, 2022 July 5, 2022	Sale 636.84 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	636.84	636.84	636.84	
July 6, 2022 July 6, 2022	Sale 890.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	890.25	890.25	890.25	
July 6, 2022 July 6, 2022	Sale 45,191.21 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	45,191.21	45,191.21	45,191.21	
July 6, 2022 July 6, 2022	Sale 2,334.55 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,334.55	2,334.55	2,334.55	
July 8, 2022 July 8, 2022	Sale 12,154.37 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	12,154.37	12,154.37	12,154.37	
July 11, 2022 July 11, 2022	Sale 3,677.87 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,677.87	3,677.87	3,677.87	
July 12, 2022 July 12, 2022	Sale 20,291.05 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	20,291.05	20,291.05	20,291.05	
July 12, 2022 July 12, 2022	Sale 2,372.69 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,372.69	2,372.69	2,372.69	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
July 12, 2022 July 12, 2022	Sale 1,085,057.34 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,085,057.34	1,085,057.34	1,085,057.34	
July 14, 2022 July 14, 2022	Sale 191,854.61 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	191,854.61	191,854.61	191,854.61	
July 15, 2022 July 15, 2022	Sale 253.20 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	253.20	253.20	253.20	
July 15, 2022 July 15, 2022	Sale 130.91 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	130.91	130.91	130.91	
July 15, 2022 July 15, 2022	Sale 30.51 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	30.51	30.51	30.51	
July 15, 2022 July 15, 2022	Sale 1,353,893.89 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,353,893.89	1,353,893.89	1,353,893.89	
July 15, 2022 July 15, 2022	Sale 1,657.08 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,657.08	1,657.08	1,657.08	
July 19, 2022 July 19, 2022	Sale 5,141.29 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,141.29	5,141.29	5,141.29	
July 21, 2022 July 21, 2022	Sale 62,268.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	62,268.30	62,268.30	62,268.30	
July 22, 2022 July 22, 2022	Sale 4,247.79 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,247.79	4,247.79	4,247.79	
July 25, 2022 July 25, 2022	Sale 911.82 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	911.82	911.82	911.82	
July 25, 2022 July 25, 2022	Sale 9,227.59 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	9,227.59	9,227.59	9,227.59	
July 26, 2022 July 26, 2022	Sale 3,786.54 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,786.54	3,786.54	3,786.54	
July 27, 2022 July 27, 2022	Sale 937.44 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	937.44	937.44	937.44	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
July 29, 2022 July 29, 2022	Sale 1,281.83 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,281.83	1,281.83	1,281.83	
August 1, 2022 August 1, 2022	Sale 2,597,853.19 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,597,853.19	2,597,853.19	2,597,853.19	
August 3, 2022 August 3, 2022	Sale 4,000,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,000,000.00	4,000,000.00	4,000,000.00	
August 4, 2022 August 4, 2022	Sale 507,654.48 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	507,654.48	507,654.48	507,654.48	
August 9, 2022 August 9, 2022	Sale 5,094.60 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,094.60	5,094.60	5,094.60	
August 9, 2022 August 9, 2022	Sale 4,938,377.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,938,377.57	4,938,377.57	4,938,377.57	
August 10, 2022 August 10, 2022	Sale 2,366,951.48 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,366,951.48	2,366,951.48	2,366,951.48	
August 10, 2022 August 10, 2022	Sale 20.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	20.00	20.00	20.00	
August 11, 2022 August 11, 2022	Sale 356,153.46 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	356,153.46	356,153.46	356,153.46	
August 15, 2022 August 15, 2022	Sale 130.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	130.50	130.50	130.50	
August 15, 2022 August 15, 2022	Sale 123.58 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	123.58	123.58	123.58	
August 15, 2022 August 15, 2022	Sale 30.41 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	30.41	30.41	30.41	
August 15, 2022 August 15, 2022	Sale 144,259.84 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	144,259.84	144,259.84	144,259.84	
August 15, 2022 August 15, 2022	Sale 1,701.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,701.50	1,701.50	1,701.50	

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)					
August 17, 2022 August 17, 2022	Sale 2,446.98 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,446.98	2,446.98	2,446.98	
August 26, 2022 August 26, 2022	Sale 156,825.58 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	156,825.58	156,825.58	156,825.58	
August 30, 2022 August 30, 2022	Sale 10,630.37 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	10,630.37	10,630.37	10,630.37	
August 31, 2022 August 31, 2022	Sale 2,407,883.08 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,407,883.08	2,407,883.08	2,407,883.08	
September 1, 2022 September 1, 2022	Sale 189,063.79 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	189,063.79	189,063.79	189,063.79	
September 6, 2022 September 6, 2022	Sale 246,572.36 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	246,572.36	246,572.36	246,572.36	
September 6, 2022 September 6, 2022	Sale 692,312.38 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	692,312.38	692,312.38	692,312.38	
September 8, 2022 September 8, 2022	Sale 436,465.45 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	436,465.45	436,465.45	436,465.45	
September 9, 2022 September 9, 2022	Sale 4,500,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,500,000.00	4,500,000.00	4,500,000.00	
September 12, 2022 September 12, 2022	Sale 79,242.53 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	79,242.53	79,242.53	79,242.53	
September 13, 2022 September 13, 2022	Sale 338,251.18 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	338,251.18	338,251.18	338,251.18	
September 15, 2022 September 15, 2022	Sale 275.60 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	275.60	275.60	275.60	
September 15, 2022 September 15, 2022	Sale 99.64 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	99.64	99.64	99.64	
September 15, 2022 September 15, 2022	Sale 30.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	30.50	30.50	30.50	

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)					
September 15, 2022 September 15, 2022	Sale 189,946.38 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	189,946.38	189,946.38	189,946.38	
September 15, 2022 September 15, 2022	Sale 1,671.17 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,671.17	1,671.17	1,671.17	
September 16, 2022 September 16, 2022	Sale 4,140.21 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,140.21	4,140.21	4,140.21	
September 19, 2022 September 19, 2022	Sale 250,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	250,000.00	250,000.00	250,000.00	
September 21, 2022 September 21, 2022	Sale 250,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	250,000.00	250,000.00	250,000.00	
September 21, 2022 September 21, 2022	Sale 11,472.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	11,472.90	11,472.90	11,472.90	
September 21, 2022 September 21, 2022	Sale 5,682.04 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,682.04	5,682.04	5,682.04	
September 21, 2022 September 21, 2022	Sale 171.55 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	171.55	171.55	171.55	
September 21, 2022 September 21, 2022	Sale 40,630.88 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	40,630.88	40,630.88	40,630.88	
September 22, 2022 September 22, 2022	Sale 409,201.67 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	409,201.67	409,201.67	409,201.67	
September 28, 2022 September 28, 2022	Sale 90,576.08 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	90,576.08	90,576.08	90,576.08	
September 29, 2022 September 29, 2022	Sale 68,054.95 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	68,054.95	68,054.95	68,054.95	
September 29, 2022 September 29, 2022	Sale 544,628.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	544,628.90	544,628.90	544,628.90	
September 30, 2022 September 30, 2022	Sale 1,625,561.56 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,625,561.56	1,625,561.56	1,625,561.56	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
October 3, 2022 October 3, 2022	Sale 93,109.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	93,109.57	93,109.57	93,109.57	
October 3, 2022 October 3, 2022	Sale 350,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	350,000.00	350,000.00	350,000.00	
October 3, 2022 October 3, 2022	Sale 8,573.82 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,573.82	8,573.82	8,573.82	
October 5, 2022 October 5, 2022	Sale 350,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	350,000.00	350,000.00	350,000.00	
October 5, 2022 October 5, 2022	Sale 551,523.82 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	551,523.82	551,523.82	551,523.82	
October 6, 2022 October 6, 2022	Sale 156,418.06 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	156,418.06	156,418.06	156,418.06	
October 11, 2022 October 11, 2022	Sale 48,503.95 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	48,503.95	48,503.95	48,503.95	
October 12, 2022 October 12, 2022	Sale 16,419.62 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	16,419.62	16,419.62	16,419.62	
October 13, 2022 October 13, 2022	Sale 19,849.10 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	19,849.10	19,849.10	19,849.10	
October 17, 2022 October 17, 2022	Sale 276.89 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	276.89	276.89	276.89	
October 17, 2022 October 17, 2022	Sale 920.24 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	920.24	920.24	920.24	
October 17, 2022 October 17, 2022	Sale 204.61 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	204.61	204.61	204.61	
October 17, 2022 October 17, 2022	Sale 30.52 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	30.52	30.52	30.52	
October 17, 2022 October 17, 2022	Sale 255,276.58 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	255,276.58	255,276.58	255,276.58	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
October 17, 2022 October 17, 2022	Sale 1,555.52 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,555.52	1,555.52	1,555.52	
October 18, 2022 October 18, 2022	Sale 9,569.15 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	9,569.15	9,569.15	9,569.15	
October 18, 2022 October 18, 2022	Sale 66,669.76 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	66,669.76	66,669.76	66,669.76	
October 19, 2022 October 19, 2022	Sale 350,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	350,000.00	350,000.00	350,000.00	
October 19, 2022 October 19, 2022	Sale 270.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	270.00	270.00	270.00	
October 19, 2022 October 19, 2022	Sale 62,947.81 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	62,947.81	62,947.81	62,947.81	
October 20, 2022 October 20, 2022	Sale 1,209.92 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,209.92	1,209.92	1,209.92	
October 24, 2022 October 24, 2022	Sale 70,575.05 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	70,575.05	70,575.05	70,575.05	
October 24, 2022 October 24, 2022	Sale 400,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	400,000.00	400,000.00	400,000.00	
October 25, 2022 October 25, 2022	Sale 32,021.23 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	32,021.23	32,021.23	32,021.23	
October 27, 2022 October 27, 2022	Sale 500,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	500,000.00	500,000.00	500,000.00	
October 28, 2022 October 28, 2022	Sale 160,188.73 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	160,188.73	160,188.73	160,188.73	
October 31, 2022 October 31, 2022	Sale 805,157.19 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	805,157.19	805,157.19	805,157.19	
November 1, 2022 November 1, 2022	Sale 129,700.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	129,700.25	129,700.25	129,700.25	

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 1, 2022 November 1, 2022	Sale 500,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	500,000.00	500,000.00	500,000.00	
November 3, 2022 November 3, 2022	Sale 55,685.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	55,685.02	55,685.02	55,685.02	
November 4, 2022 November 4, 2022	Sale 693,545.93 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	693,545.93	693,545.93	693,545.93	
November 8, 2022 November 8, 2022	Sale 96,218.88 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	96,218.88	96,218.88	96,218.88	
November 9, 2022 November 9, 2022	Sale 572,943.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	572,943.02	572,943.02	572,943.02	
November 15, 2022 November 15, 2022	Sale 1,259.99 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,259.99	1,259.99	1,259.99	
November 15, 2022 November 15, 2022	Sale 275.70 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	275.70	275.70	275.70	
November 15, 2022 November 15, 2022	Sale 130.65 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	130.65	130.65	130.65	
November 15, 2022 November 15, 2022	Sale 30.37 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	30.37	30.37	30.37	
November 15, 2022 November 15, 2022	Sale 970,652.49 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	970,652.49	970,652.49	970,652.49	
November 15, 2022 November 15, 2022	Sale 1,619.52 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,619.52	1,619.52	1,619.52	
November 15, 2022 November 15, 2022	Sale 383,932.01 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	383,932.01	383,932.01	383,932.01	
November 17, 2022 November 17, 2022	Sale 500,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	500,000.00	500,000.00	500,000.00	
November 17, 2022 November 17, 2022	Sale 79,352.32 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	79,352.32	79,352.32	79,352.32	

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)					
November 18, 2022 November 18, 2022	Sale 23,798.04 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	23,798.04	23,798.04	23,798.04	
November 23, 2022 November 23, 2022	Sale 500,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	500,000.00	500,000.00	500,000.00	
November 30, 2022 November 30, 2022	Sale 1,867,836.86 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,867,836.86	1,867,836.86	1,867,836.86	
December 1, 2022 December 1, 2022	Sale 4,701.16 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,701.16	4,701.16	4,701.16	
December 1, 2022 December 1, 2022	Sale 127,745.66 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	127,745.66	127,745.66	127,745.66	
December 2, 2022 December 2, 2022	Sale 543,933.33 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	543,933.33	543,933.33	543,933.33	
December 5, 2022 December 5, 2022	Sale 173,342.95 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	173,342.95	173,342.95	173,342.95	
December 5, 2022 December 5, 2022	Sale 524,776.04 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	524,776.04	524,776.04	524,776.04	
December 5, 2022 December 5, 2022	Sale 662,251.84 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	662,251.84	662,251.84	662,251.84	
December 5, 2022 December 5, 2022	Sale 116,787.09 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	116,787.09	116,787.09	116,787.09	
December 9, 2022 December 9, 2022	Sale 29,937.17 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	29,937.17	29,937.17	29,937.17	
December 13, 2022 December 13, 2022	Sale 62,336.29 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	62,336.29	62,336.29	62,336.29	
December 15, 2022 December 15, 2022	Sale 274.37 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	274.37	274.37	274.37	
December 15, 2022 December 15, 2022	Sale 1,270.87 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,270.87	1,270.87	1,270.87	

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 15, 2022 December 15, 2022	Sale 1,708.01 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,708.01	1,708.01	1,708.01	
December 15, 2022 December 15, 2022	Sale 30.21 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	30.21	30.21	30.21	
December 15, 2022 December 15, 2022	Sale 50.15 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	50.15	50.15	50.15	
December 16, 2022 December 16, 2022	Sale 228,778.37 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	228,778.37	228,778.37	228,778.37	
December 22, 2022 December 22, 2022	Sale 338.38 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	338.38	338.38	338.38	
December 28, 2022 December 28, 2022	Sale 66,373.68 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	66,373.68	66,373.68	66,373.68	
January 3, 2023 January 3, 2023	Sale 1,218,995.40 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,218,995.40	1,218,995.40	1,218,995.40	
January 5, 2023 January 5, 2023	Sale 4,909.32 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,909.32	4,909.32	4,909.32	
January 5, 2023 January 5, 2023	Sale 105,815.71 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	105,815.71	105,815.71	105,815.71	
January 6, 2023 January 6, 2023	Sale 550,169.11 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	550,169.11	550,169.11	550,169.11	
January 6, 2023 January 6, 2023	Sale 1,362.98 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,362.98	1,362.98	1,362.98	
January 9, 2023 January 9, 2023	Sale 350,087.20 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	350,087.20	350,087.20	350,087.20	
January 13, 2023 January 13, 2023	Sale 50,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	50,000.00	50,000.00	50,000.00	
January 17, 2023 January 17, 2023	Sale 181,898.73 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	181,898.73	181,898.73	181,898.73	

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)					
January 17, 2023 January 17, 2023	Sale 1,679.93 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,679.93	1,679.93	1,679.93	
January 17, 2023 January 17, 2023	Sale 30.06 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	30.06	30.06	30.06	
January 17, 2023 January 17, 2023	Sale 82.55 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	82.55	82.55	82.55	
January 17, 2023 January 17, 2023	Sale 269.18 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	269.18	269.18	269.18	
January 20, 2023 January 20, 2023	Sale 2,292.42 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,292.42	2,292.42	2,292.42	
January 20, 2023 January 20, 2023	Sale 126,676.93 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	126,676.93	126,676.93	126,676.93	
January 23, 2023 January 23, 2023	Sale 396.36 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	396.36	396.36	396.36	
January 31, 2023 January 31, 2023	Sale 1,132,487.16 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,132,487.16	1,132,487.16	1,132,487.16	
January 31, 2023 January 31, 2023	Sale 2,265.91 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,265.91	2,265.91	2,265.91	
February 1, 2023 February 1, 2023	Sale 125,783.89 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	125,783.89	125,783.89	125,783.89	
February 2, 2023 February 2, 2023	Sale 10,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	10,000.00	10,000.00	10,000.00	
February 3, 2023 February 3, 2023	Sale 560,846.31 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	560,846.31	560,846.31	560,846.31	
February 3, 2023 February 3, 2023	Sale 203,144.69 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	203,144.69	203,144.69	203,144.69	
February 6, 2023 February 6, 2023	Sale 310,470.72 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	310,470.72	310,470.72	310,470.72	

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 7, 2023 February 7, 2023	Sale 410,478.41 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	410,478.41	410,478.41	410,478.41	
February 9, 2023 February 9, 2023	Sale 10,521.81 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	10,521.81	10,521.81	10,521.81	
February 13, 2023 February 13, 2023	Sale 50,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	50,000.00	50,000.00	50,000.00	
February 15, 2023 February 15, 2023	Sale 268.39 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	268.39	268.39	268.39	
February 15, 2023 February 15, 2023	Sale 1,300.82 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,300.82	1,300.82	1,300.82	
February 15, 2023 February 15, 2023	Sale 125.75 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	125.75	125.75	125.75	
February 15, 2023 February 15, 2023	Sale 29.95 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	29.95	29.95	29.95	
February 15, 2023 February 15, 2023	Sale 924,884.49 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	924,884.49	924,884.49	924,884.49	
February 15, 2023 February 15, 2023	Sale 1,729.72 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,729.72	1,729.72	1,729.72	
February 21, 2023 February 21, 2023	Sale 65,671.88 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	65,671.88	65,671.88	65,671.88	
February 21, 2023 February 21, 2023	Sale 214,064.91 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	214,064.91	214,064.91	214,064.91	
February 28, 2023 February 28, 2023	Sale 1,353,327.21 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,353,327.21	1,353,327.21	1,353,327.21	
March 1, 2023 March 1, 2023	Sale 52,241.42 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	52,241.42	52,241.42	52,241.42	
March 2, 2023 March 2, 2023	Sale 135,738.92 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	135,738.92	135,738.92	135,738.92	

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)					
March 6, 2023 March 6, 2023	Sale 417,548.65 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	417,548.65	417,548.65	417,548.65	
March 7, 2023 March 7, 2023	Sale 5,681.72 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,681.72	5,681.72	5,681.72	
March 9, 2023 March 9, 2023	Sale 225,272.65 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	225,272.65	225,272.65	225,272.65	
March 13, 2023 March 13, 2023	Sale 5,273.06 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,273.06	5,273.06	5,273.06	
March 15, 2023 March 15, 2023	Sale 1,300.89 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,300.89	1,300.89	1,300.89	
March 15, 2023 March 15, 2023	Sale 30.08 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	30.08	30.08	30.08	
March 15, 2023 March 15, 2023	Sale 310,135.58 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	310,135.58	310,135.58	310,135.58	
March 15, 2023 March 15, 2023	Sale 1,695.45 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,695.45	1,695.45	1,695.45	
March 15, 2023 March 15, 2023	Sale 269.76 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	269.76	269.76	269.76	
March 15, 2023 March 15, 2023	Sale 15.53 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	15.53	15.53	15.53	
March 16, 2023 March 16, 2023	Sale 15,850.26 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	15,850.26	15,850.26	15,850.26	
March 16, 2023 March 16, 2023	Sale 245,476.32 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	245,476.32	245,476.32	245,476.32	
March 16, 2023 March 16, 2023	Sale 499.09 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	499.09	499.09	499.09	
March 16, 2023 March 16, 2023	Sale 8,240.24 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,240.24	8,240.24	8,240.24	

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, 2023 March 17, 2023	Sale 38,121.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	38,121.25	38,121.25	38,121.25	
March 17, 2023 March 17, 2023	Sale 11,694.63 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	11,694.63	11,694.63	11,694.63	
March 20, 2023 March 20, 2023	Sale 9.21 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	9.21	9.21	9.21	
March 21, 2023 March 21, 2023	Sale 93,700.16 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	93,700.16	93,700.16	93,700.16	
March 22, 2023 March 22, 2023	Sale 365,118.19 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	365,118.19	365,118.19	365,118.19	
March 22, 2023 March 22, 2023	Sale 18,364.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	18,364.00	18,364.00	18,364.00	
March 23, 2023 March 23, 2023	Sale 476,570.32 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	476,570.32	476,570.32	476,570.32	
March 23, 2023 March 23, 2023	Sale 1,279,214.41 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,279,214.41	1,279,214.41	1,279,214.41	
March 30, 2023 March 30, 2023	Sale 162,457.27 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	162,457.27	162,457.27	162,457.27	
March 31, 2023 March 31, 2023	Sale 1,848,972.61 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,848,972.61	1,848,972.61	1,848,972.61	
April 3, 2023 April 3, 2023	Sale 91,774.93 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	91,774.93	91,774.93	91,774.93	
April 5, 2023 April 5, 2023	Sale 536,811.28 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	536,811.28	536,811.28	536,811.28	
April 10, 2023 April 10, 2023	Sale 966.68 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	966.68	966.68	966.68	
April 10, 2023 April 10, 2023	Sale 72,121.16 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	72,121.16	72,121.16	72,121.16	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
April 11, 2023 April 11, 2023	Sale 663,848.28 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	663,848.28	663,848.28	663,848.28	
April 12, 2023 April 12, 2023	Sale 70,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	70,000.00	70,000.00	70,000.00	
April 13, 2023 April 13, 2023	Sale 593,062.87 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	593,062.87	593,062.87	593,062.87	
April 13, 2023 April 13, 2023	Sale 20.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	20.00	20.00	20.00	
April 17, 2023 April 17, 2023	Sale 268.82 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	268.82	268.82	268.82	
April 17, 2023 April 17, 2023	Sale 708.40 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	708.40	708.40	708.40	
April 17, 2023 April 17, 2023	Sale 29.94 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	29.94	29.94	29.94	
April 17, 2023 April 17, 2023	Sale 488,272.09 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	488,272.09	488,272.09	488,272.09	
April 17, 2023 April 17, 2023	Sale 1,723.69 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,723.69	1,723.69	1,723.69	
April 17, 2023 April 17, 2023	Sale 153,855.33 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	153,855.33	153,855.33	153,855.33	
April 20, 2023 April 20, 2023	Sale 126,362.62 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	126,362.62	126,362.62	126,362.62	
April 20, 2023 April 20, 2023	Sale 19,823.44 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	19,823.44	19,823.44	19,823.44	
April 24, 2023 April 24, 2023	Sale 38.96 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	38.96	38.96	38.96	
May 1, 2023 May 1, 2023	Sale 1,854,063.10 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,854,063.10	1,854,063.10	1,854,063.10	

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, 2023 May 3, 2023	Sale 24,930.75 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	24,930.75	24,930.75	24,930.75	
May 4, 2023 May 4, 2023	Sale 668,097.89 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	668,097.89	668,097.89	668,097.89	
May 15, 2023 May 15, 2023	Sale 1,319.49 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,319.49	1,319.49	1,319.49	
May 15, 2023 May 15, 2023	Sale 264.70 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	264.70	264.70	264.70	
May 15, 2023 May 15, 2023	Sale 241.96 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	241.96	241.96	241.96	
May 15, 2023 May 15, 2023	Sale 607,047.60 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	607,047.60	607,047.60	607,047.60	
May 15, 2023 May 15, 2023	Sale 1,742.83 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,742.83	1,742.83	1,742.83	
May 15, 2023 May 15, 2023	Sale 29.07 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	29.07	29.07	29.07	
May 15, 2023 May 15, 2023	Sale 745,559.28 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	745,559.28	745,559.28	745,559.28	
May 16, 2023 May 16, 2023	Sale 3,593.33 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,593.33	3,593.33	3,593.33	
May 16, 2023 May 16, 2023	Sale 3,176.95 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,176.95	3,176.95	3,176.95	
May 18, 2023 May 18, 2023	Sale 53,258.72 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	53,258.72	53,258.72	53,258.72	
May 19, 2023 May 19, 2023	Sale 174,935.68 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	174,935.68	174,935.68	174,935.68	
May 31, 2023 May 31, 2023	Sale 2,669,966.62 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,669,966.62	2,669,966.62	2,669,966.62	

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)					
June 1, 2023 June 1, 2023	Sale 364,368.19 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	364,368.19	364,368.19	364,368.19	
June 5, 2023 June 5, 2023	Sale 627,451.01 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	627,451.01	627,451.01	627,451.01	
June 6, 2023 June 6, 2023	Sale 3,210.94 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,210.94	3,210.94	3,210.94	
June 6, 2023 June 6, 2023	Sale 73.40 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	73.40	73.40	73.40	
June 7, 2023 June 7, 2023	Sale 55,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	55,000.00	55,000.00	55,000.00	
June 7, 2023 June 7, 2023	Sale 1,707.47 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,707.47	1,707.47	1,707.47	
June 7, 2023 June 7, 2023	Sale 325,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	325,000.00	325,000.00	325,000.00	
June 9, 2023 June 9, 2023	Sale 336,223.34 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	336,223.34	336,223.34	336,223.34	
June 12, 2023 June 12, 2023	Sale 14,769,919.94 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	14,769,919.94	14,769,919.94	14,769,919.94	
June 13, 2023 June 13, 2023	Sale 65,549.40 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	65,549.40	65,549.40	65,549.40	
June 14, 2023 June 14, 2023	Sale 42,122.64 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	42,122.64	42,122.64	42,122.64	
June 15, 2023 June 15, 2023	Sale 1,326.21 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,326.21	1,326.21	1,326.21	
June 15, 2023 June 15, 2023	Sale 150.64 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	150.64	150.64	150.64	
June 15, 2023 June 15, 2023	Sale 265.36 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	265.36	265.36	265.36	

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)					
June 15, 2023 June 15, 2023	Sale 29.12 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	29.12	29.12	29.12	
June 15, 2023 June 15, 2023	Sale 276,088.42 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	276,088.42	276,088.42	276,088.42	
June 15, 2023 June 15, 2023	Sale 1,700.83 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,700.83	1,700.83	1,700.83	
June 21, 2023 June 21, 2023	Sale 26,268.49 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	26,268.49	26,268.49	26,268.49	
June 21, 2023 June 21, 2023	Sale 333,904.17 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	333,904.17	333,904.17	333,904.17	
June 22, 2023 June 22, 2023	Sale 12,410.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	12,410.90	12,410.90	12,410.90	
June 23, 2023 June 23, 2023	Sale 2,498.35 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,498.35	2,498.35	2,498.35	
June 26, 2023 June 26, 2023	Sale 1,369,867.59 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,369,867.59	1,369,867.59	1,369,867.59	
June 27, 2023 June 27, 2023	Sale 14,544.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	14,544.25	14,544.25	14,544.25	
June 28, 2023 June 28, 2023	Sale 44,415.85 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	44,415.85	44,415.85	44,415.85	
June 30, 2023 June 30, 2023	Sale 3,418,671.56 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,418,671.56	3,418,671.56	3,418,671.56	
June 30, 2023 June 30, 2023	Sale 121,849.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	121,849.57	121,849.57	121,849.57	
June 30, 2023 June 30, 2023	Sale 27.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	27.30	27.30	27.30	
June 30, 2023 June 30, 2023	Sale 538,932.36 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	538,932.36	538,932.36	538,932.36	

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)					
June 30, 2023 June 30, 2023	Sale 20.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	20.00	20.00	20.00	
Total Sales			**$91,158,394.19**	**$91,158,394.19**	**$0.00**
Total BlackRock Liquidity Funds BlackRock Liquidity FedFund			**$182,586,289.10**	**$182,586,289.10**	**$0.00**
BlackRock Systematic Multi-Strategy Fund					
Purchases					
August 2, 2022 August 3, 2022	Purchase 394,866.732 Units of BlackRock Systematic Multi-Strategy Fund @ $10.13	394,866.732	4,000,000.00	4,000,000.00	
December 29, 2022 December 30, 2022	Cash Dividend 0.393506 USD BlackRock Systematic Multi-Strategy Fund For 394,866.732 Units Due on 12/30/22 With Ex Date 12/29/22 Reinvested $155,382.43 at $9.66 For 16,085.138 Units	16,085.138	155,382.43	155,382.43	
June 7, 2023 June 8, 2023	Purchase 60,291.06 Units of BlackRock Systematic Multi-Strategy Fund @ $9.62	60,291.06	580,000.00	580,000.00	
Total Purchases			**$4,735,382.43**	**$4,735,382.43**	**$0.00**
Total BlackRock Systematic Multi-Strategy Fund			**$4,735,382.43**	**$4,735,382.43**	**$0.00**
United States Treasury Note/Bond 3.125% 31 Aug 2027					
Purchases					
August 19, 2022 August 31, 2022	Purchase 110,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 0% NTS 31 Aug 2027 USD 'AC-2027' @ 100.19%	110,000.00	110,212.57	110,212.57	
August 24, 2022 August 31, 2022	Purchase 55,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 0% NTS 31 Aug 2027 USD 'AC-2027' @ 99.66%	55,000.00	54,810.80	54,810.80	
August 24, 2022 August 31, 2022	Purchase 105,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 3.125% NTS 31 Aug 2027 USD 'AC-2027' @ 99.60%	105,000.00	104,584.83	104,584.83	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
August 24, 2022 August 31, 2022	Purchase 110,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 3.125% NTS 31 Aug 2027 USD 'AC-2027' @ 99.64%	110,000.00	109,609.01	109,609.01	
August 25, 2022 August 31, 2022	Purchase 430,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 3.125% NTS 31 Aug 2027 USD 'AC-2027' @ 99.63%	430,000.00	428,387.50	428,387.50	
August 25, 2022 August 31, 2022	Purchase 215,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 3.125% NTS 31 Aug 2027 USD 'AC-2027' @ 99.63%	215,000.00	214,193.75	214,193.75	
August 26, 2022 August 31, 2022	Purchase 105,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 99.63%	105,000.00	104,606.25	104,606.25	
August 29, 2022 August 31, 2022	Purchase 10,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 99.40%	10,000.00	9,940.23	9,940.23	
August 26, 2022 August 31, 2022	Purchase 105,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 99.63%	105,000.00	104,606.25	104,606.25	
August 30, 2022 August 31, 2022	Purchase 50,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 99.63%	50,000.00	49,812.50	49,812.50	
August 31, 2022 September 1, 2022	Purchase 95,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 99.34% Paid Accrued Interest of $8.20	95,000.00	94,369.14	94,369.14	
September 12, 2022 September 13, 2022	Purchase 435,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 98.66% Paid Accrued Interest of $488.17	435,000.00	429,171.68	429,171.68	
September 12, 2022 September 13, 2022	Purchase 188,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 98.62% Paid Accrued Interest of $210.98	188,000.00	185,400.31	185,400.31	

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 12, 2022 September 14, 2022	Purchase 309,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 98.73% Paid Accrued Interest of $373.45	309,000.00	305,065.08	305,065.08	
September 13, 2022 September 14, 2022	Purchase 319,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 97.90% Paid Accrued Interest of $385.53	319,000.00	312,308.48	312,308.48	
Total Purchases			**$2,617,078.38**	**$2,617,078.38**	**$0.00**
Sales					
September 1, 2022 September 2, 2022	Sale 1,275,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 98.95% Received Accrued Interest of $220.13	1,275,000.00	1,261,602.54	1,270,535.51	-8,932.97
September 1, 2022 September 2, 2022	Sale 20,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 98.75% Received Accrued Interest of $3.45	20,000.00	19,750.78	19,929.97	-179.19
September 6, 2022 September 7, 2022	Sale 35,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 98.57% Received Accrued Interest of $21.15	35,000.00	34,498.24	34,877.44	-379.20
September 13, 2022 September 14, 2022	Sale 12,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 97.98% Received Accrued Interest of $14.50	12,000.00	11,757.66	11,823.67	-66.01
September 22, 2022 September 23, 2022	Sale 240,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 96.59% Received Accrued Interest of $476.52	240,000.00	231,825.00	236,473.31	-4,648.31
September 23, 2022 September 26, 2022	Sale 51,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 96.18% Received Accrued Interest of $114.47	51,000.00	49,051.64	50,250.58	-1,198.94
September 26, 2022 September 27, 2022	Sale 49,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 95.45% Received Accrued Interest of $114.21	49,000.00	46,772.03	48,279.97	-1,507.94

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)					
September 27, 2022 September 28, 2022	Sale 143,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 95.19% Received Accrued Interest of $345.65	143,000.00	136,118.12	140,898.68	-4,780.56
September 28, 2022 September 29, 2022	Sale 220,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 95.77% Received Accrued Interest of $550.76	220,000.00	210,692.56	216,767.20	-6,074.64
September 28, 2022 September 29, 2022	Sale 347,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 95.92% Received Accrued Interest of $868.70	347,000.00	332,841.11	341,901.00	-9,059.89
September 28, 2022 September 29, 2022	Sale 249,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 95.39% Received Accrued Interest of $623.36	249,000.00	237,532.38	245,341.05	-7,808.67
Total Sales			**$2,572,442.06**	**$2,617,078.38**	**-$44,636.32**
Total United States Treasury Note/Bond 3.125% 31 Aug 2027			**$5,189,520.44**	**$5,234,156.76**	**-$44,636.32**
United States Treasury Note/Bond 3.875% 30 Apr 2025					
Purchases					
April 25, 2023 May 1, 2023	Purchase 169,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 0% NTS 30 Apr 2025 USD 'BA-2025' @ 99.87% Paid Accrued Interest of $17.80	169,000.00	168,782.78	168,782.78	
April 26, 2023 May 1, 2023	Purchase 201,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 0% NTS 30 Apr 2025 USD 'BA-2025' @ 99.88% Paid Accrued Interest of $21.17	201,000.00	200,748.75	200,748.75	
April 27, 2023 May 1, 2023	Purchase 201,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 99.66% Paid Accrued Interest of $21.17	201,000.00	200,316.91	200,316.91	
April 28, 2023 May 1, 2023	Purchase 370,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 99.68% Paid Accrued Interest of $38.96	370,000.00	368,800.39	368,800.39	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
April 24, 2023 May 1, 2023	Purchase 105,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 99.60% Paid Accrued Interest of $11.06	105,000.00	104,580.49	104,580.49	
April 25, 2023 May 1, 2023	Purchase 211,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 99.79% Paid Accrued Interest of $22.22	211,000.00	210,558.17	210,558.17	
April 25, 2023 May 1, 2023	Purchase 211,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 99.79% Paid Accrued Interest of $23.65	211,000.00	210,558.17	210,558.17	
April 24, 2023 May 1, 2023	Purchase 105,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 99.60% Paid Accrued Interest of $11.77	105,000.00	104,580.49	104,580.49	
April 25, 2023 May 1, 2023	Reversal of Purchase 211,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 99.79% Paid Accrued Interest of $23.65	211,000.00	210,558.17	210,558.17	
April 24, 2023 May 1, 2023	Reversal of Purchase 105,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 99.60% Paid Accrued Interest of $11.77	105,000.00	104,580.49	104,580.49	
May 1, 2023 May 2, 2023	Purchase 71,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 99.63% Paid Accrued Interest of $14.95	71,000.00	70,733.75	70,733.75	
May 8, 2023 May 9, 2023	Purchase 90,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 100.00% Paid Accrued Interest of $85.29	90,000.00	90,000.00	90,000.00	
May 8, 2023 May 9, 2023	Purchase 90,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 99.84% Paid Accrued Interest of $85.29	90,000.00	89,859.38	89,859.38	
May 9, 2023 May 10, 2023	Purchase 90,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 100.00% Paid Accrued Interest of $94.77	90,000.00	90,000.00	90,000.00	

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)					
May 12, 2023 May 15, 2023	Purchase 127,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 100.00% Paid Accrued Interest of $200.59	127,000.00	127,000.00	127,000.00	
May 15, 2023 May 16, 2023	Purchase 91,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 100.00% Paid Accrued Interest of $153.32	91,000.00	91,000.00	91,000.00	
May 16, 2023 May 17, 2023	Purchase 181,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 100.00% Paid Accrued Interest of $324.00	181,000.00	181,000.00	181,000.00	
May 18, 2023 May 19, 2023	Purchase 41,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 99.63% Paid Accrued Interest of $82.03	41,000.00	40,846.25	40,846.25	
May 19, 2023 May 22, 2023	Purchase 41,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 99.38% Paid Accrued Interest of $94.98	41,000.00	40,743.75	40,743.75	
May 22, 2023 May 23, 2023	Purchase 42,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 99.19% Paid Accrued Interest of $101.72	42,000.00	41,658.75	41,658.75	
May 22, 2023 May 23, 2023	Purchase 26,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 99.16% Paid Accrued Interest of $62.97	26,000.00	25,782.66	25,782.66	
May 23, 2023 May 24, 2023	Purchase 40,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 99.05% Paid Accrued Interest of $101.09	40,000.00	39,621.88	39,621.88	
Total Purchases			**$2,812,311.23**	**$2,812,311.23**	**$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 19, 2023 May 22, 2023	Sale 385,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 99.34% Received Accrued Interest of $891.88	385,000.00	382,444.87	384,253.83	-1,808.96
May 23, 2023 May 24, 2023	Sale 192,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 99.15% Received Accrued Interest of $485.22	192,000.00	190,360.90	191,581.37	-1,220.47
May 23, 2023 May 24, 2023	Sale 136,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 99.08% Received Accrued Interest of $343.70	136,000.00	134,746.25	135,703.47	-957.22
May 23, 2023 May 24, 2023	Sale 193,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 99.15% Received Accrued Interest of $487.74	193,000.00	191,354.13	192,579.19	-1,225.06
May 23, 2023 May 24, 2023	Sale 97,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 99.16% Received Accrued Interest of $245.14	97,000.00	96,181.56	96,788.50	-606.94
May 25, 2023 May 26, 2023	Sale 193,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 99.07% Received Accrued Interest of $528.39	193,000.00	191,213.24	192,531.79	-1,318.55
May 25, 2023 May 26, 2023	Sale 115,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 99.07% Received Accrued Interest of $314.84	115,000.00	113,935.35	114,721.00	-785.65
May 25, 2023 May 26, 2023	Sale 386,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 98.73% Received Accrued Interest of $1,056.78	386,000.00	381,093.92	385,063.53	-3,969.61
May 25, 2023 May 26, 2023	Sale 193,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 99.07% Received Accrued Interest of $528.39	193,000.00	191,213.24	192,531.77	-1,318.53
May 31, 2023 June 1, 2023	Sale 23,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 98.87% Received Accrued Interest of $77.50	23,000.00	22,739.45	22,944.20	-204.75

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 31, 2023 June 1, 2023	Sale 117,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 98.71% Received Accrued Interest of $394.24	117,000.00	115,484.94	116,716.15	-1,231.21
June 1, 2023 June 2, 2023	Sale 157,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 98.70% Received Accrued Interest of $545.55	157,000.00	154,963.91	156,619.11	-1,655.20
Total Sales			**$2,165,731.76**	**$2,182,033.91**	**-$16,302.15**
Total United States Treasury Note/Bond 3.875% 30 Apr 2025			**$4,978,042.99**	**$4,994,345.14**	**-$16,302.15**
Vanguard S&P 500 ETF					
Purchases					
June 8, 2023 June 12, 2023	Purchase 37,522.00 Shares of Vanguard S&P 500 ETF @ $393.6236, Paid $375.22 Broker Commission	37,522.00	14,769,919.94	14,769,919.94	
Total Purchases			**$14,769,919.94**	**$14,769,919.94**	**$0.00**
Total Vanguard S&P 500 ETF			**$14,769,919.94**	**$14,769,919.94**	**$0.00**
iMGP Select Alternative Strategies Fund					
Purchases					
September 30, 2022 September 30, 2022	Cash Dividend 0.09 USD iMGP Select Alternative Strategies Fund For 407,117.149 Units Due on 09/30/22 With Ex Date 09/30/22 Reinvested $36,640.54 at $10.30 For 3,557.334 Units	3,557.334	36,640.54	36,640.54	
December 21, 2022 December 21, 2022	Cash Dividend 0.1559 USD iMGP Select Alternative Strategies Fund For 410,674.483 Units Due on 12/21/22 With Ex Date 12/21/22 Reinvested $64,024.15 at $10.24 For 6,252.358 Units	6,252.358	64,024.15	64,024.15	
March 31, 2023 March 31, 2023	Cash Dividend 0.0839999 USD iMGP Select Alternative Strategies Fund For 416,926.841 Units Due on 03/31/23 With Ex Date 03/31/23 Reinvested $35,021.85 at $10.22 For 3,426.795 Units	3,426.795	35,021.85	35,021.85	

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)					
June 30, 2023 June 30, 2023	Cash Dividend 0.112 USD iMGP Select Alternative Strategies Fund For 420,353.636 Units Due on 06/30/23 With Ex Date 06/30/23 Reinvested $47,079.61 at $10.25 For 4,593.133 Units	4,593.133	47,079.61	47,079.61	
Total Purchases			**$182,766.15**	**$182,766.15**	**$0.00**
Sales					
June 30, 2022 July 1, 2022	Sale 94,339.623 Units of iMGP Select Alternative Strategies Fund @ $10.60	94,339.623	1,000,000.00	1,086,124.77	-86,124.77
August 1, 2022 August 2, 2022	Sale 370,027.752 Units of iMGP Select Alternative Strategies Fund @ $10.81	370,027.752	4,000,000.00	4,257,052.16	-257,052.16
Total Sales			**$5,000,000.00**	**$5,343,176.93**	**-$343,176.93**
Total iMGP Select Alternative Strategies Fund			**$5,182,766.15**	**$5,525,943.08**	**-$343,176.93**
iShares MSCI USA Min Vol Factor ETF					
Sales					
June 6, 2023 June 8, 2023	Sale 205,270.00 Shares of iShares MSCI USA Min Vol Factor ETF @ $72.0309, Paid $2,052.70 Broker Commission, $118.29 SEC Fee	205,270.00	14,783,611.85	13,478,817.52	1,304,794.33
Total Sales			**$14,783,611.85**	**$13,478,817.52**	**$1,304,794.33**
Total iShares MSCI USA Min Vol Factor ETF			**$14,783,611.85**	**$13,478,817.52**	**$1,304,794.33**

5% Single Reportable Transactions By Broker

Beginning Market Value: $89,759,493.38
Comparative Value (5%): $4,487,974.67

Trade date Settlement date	Description	Par value or shares	Cash	Federal tax cost	Realized gain or loss
Cowen and Company, LLC - 62513					
Purchases					
June 8, 2023 June 12, 2023	Purchase 37,522.00 Shares of Vanguard S&P 500 ETF @ $393.6236, Paid $375.22 Broker Commission	37,522.00	14,769,919.94	14,769,919.94	
Total Purchases			**$14,769,919.94**	**$14,769,919.94**	**$0.00**
Sales					
June 6, 2023 June 8, 2023	Sale 205,270.00 Shares of iShares MSCI USA Min Vol Factor ETF @ $72.0309, Paid $2,052.70 Broker Commission, $118.29 SEC Fee	205,270.00	14,783,611.85	13,478,817.52	1,304,794.33
Total Sales			**$14,783,611.85**	**$13,478,817.52**	**$1,304,794.33**
Total Cowen and Company, LLC - 62513			**$29,553,531.79**	**$28,248,737.46**	**$1,304,794.33**

5% Single Reportable Transactions By Issue

Beginning Market Value: $89,759,493.38
Comparative Value (5%): $4,487,974.67

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases					
August 3, 2022 August 3, 2022	Purchase 4,908,138.33 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,908,138.33	4,908,138.33	4,908,138.33	
August 9, 2022 August 9, 2022	Purchase 4,938,377.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,938,377.57	4,938,377.57	4,938,377.57	
September 2, 2022 September 2, 2022	Purchase 4,953,917.91 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,953,917.91	4,953,917.91	4,953,917.91	
September 9, 2022 September 9, 2022	Purchase 4,500,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,500,000.00	4,500,000.00	4,500,000.00	
June 8, 2023 June 8, 2023	Purchase 14,103,611.85 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	14,103,611.85	14,103,611.85	14,103,611.85	
June 8, 2023 June 12, 2023	Purchase 37,522.00 Shares of Vanguard S&P 500 ETF @ $393.6236, Paid $375.22 Broker Commission	37,522.00	14,769,919.94	14,769,919.94	
Total Purchases			**$48,173,965.60**	**$48,173,965.60**	**$0.00**
Sales					
August 9, 2022 August 9, 2022	Sale 4,938,377.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,938,377.57	4,938,377.57	4,938,377.57	
September 9, 2022 September 9, 2022	Sale 4,500,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,500,000.00	4,500,000.00	4,500,000.00	
June 6, 2023 June 8, 2023	Sale 205,270.00 Shares of iShares MSCI USA Min Vol Factor ETF @ $72.0309, Paid $2,052.70 Broker Commission, $118.29 SEC Fee	205,270.00	14,783,611.85	13,478,817.52	1,304,794.33

5% Single 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 12, 2023 June 12, 2023	Sale 14,769,919.94 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	14,769,919.94	14,769,919.94	14,769,919.94	
Total Sales			**$38,991,909.36**	**$37,687,115.03**	**$1,304,794.33**

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)					
November 18, 2022 November 21, 2022	Sale 241,000.00 Par Value of United States Treasury Note/Bond 4.375% 31 Oct 2024 @ 99.82% Received Accrued Interest of $611.65	241,000.00	240,561.60	240,489.62	71.98
November 18, 2022 November 21, 2022	Sale 560,000.00 Par Value of United States Treasury Note/Bond 4.25% 30 Sep 2024 @ 99.54% Received Accrued Interest of $3,400.00	560,000.00	557,411.68	560,990.48	-3,578.80
November 21, 2022 November 22, 2022	Sale 120,000.00 Par Value of United States Treasury Note/Bond 4.375% 31 Oct 2024 @ 99.77% Received Accrued Interest of $319.06	120,000.00	119,718.54	119,745.87	-27.33
November 21, 2022 November 22, 2022	Sale 120,000.00 Par Value of United States Treasury Note/Bond 4.375% 31 Oct 2024 @ 99.77% Received Accrued Interest of $319.06	120,000.00	119,718.54	119,745.87	-27.33
November 22, 2022 November 23, 2022	Sale 60,000.00 Par Value of United States Treasury Note/Bond 4.375% 31 Oct 2024 @ 99.73% Received Accrued Interest of $166.78	60,000.00	59,835.94	59,872.94	-37.00
December 29, 2022 December 30, 2022	Sale 43,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Oct 2027 @ 100.45% Received Accrued Interest of $293.99	43,000.00	43,193.16	43,093.13	100.03
December 29, 2022 December 30, 2022	Sale 43,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Oct 2027 @ 100.45% Received Accrued Interest of $293.99	43,000.00	43,194.84	43,093.13	101.71
December 29, 2022 December 30, 2022	Sale 43,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Oct 2027 @ 100.45% Received Accrued Interest of $293.99	43,000.00	43,193.16	43,093.14	100.02
January 3, 2023 January 4, 2023	Sale 36,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Oct 2027 @ 100.45% Received Accrued Interest of $266.64	36,000.00	36,161.72	36,077.97	83.75
January 4, 2023 January 5, 2023	Sale 63,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 102.98% Received Accrued Interest of $355.03	63,000.00	64,880.16	62,995.76	1,884.40

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 25, 2022 August 26, 2022	Sale 440,000.00 Par Value of United States Treasury Note/Bond 2.75% 31 Jul 2027 @ 97.82% Received Accrued Interest of $854.89	440,000.00	430,409.38	436,638.82	-6,229.44
August 26, 2022 August 29, 2022	Sale 110,000.00 Par Value of United States Treasury Note/Bond 2.75% 31 Jul 2027 @ 97.82% Received Accrued Interest of $238.38	110,000.00	107,606.64	109,159.71	-1,553.07
August 29, 2022 August 30, 2022	Sale 30,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 96.95% Received Accrued Interest of $33.63	30,000.00	29,084.77	29,377.29	-292.52
September 13, 2022 September 14, 2022	Sale 101,000.00 Par Value of United States Treasury Note/Bond 3.125% 15 Aug 2025 @ 98.25% Received Accrued Interest of $257.30	101,000.00	99,232.50	100,747.50	-1,515.00
September 14, 2022 September 15, 2022	Sale 19,000.00 Par Value of United States Treasury Note/Bond 3.125% 15 Aug 2025 @ 98.20% Received Accrued Interest of $50.02	19,000.00	18,657.85	18,952.50	-294.65
September 22, 2022 September 23, 2022	Sale 240,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 96.59% Received Accrued Interest of $476.52	240,000.00	231,825.00	236,473.31	-4,648.31
September 22, 2022 September 23, 2022	Sale 237,000.00 Par Value of United States Treasury Note/Bond 3.25% 31 Aug 2024 @ 98.43% Received Accrued Interest of $489.39	237,000.00	233,278.36	236,077.40	-2,799.04
September 26, 2022 September 27, 2022	Sale 8,000.00 Par Value of United States Treasury Note/Bond 3% 31 Jul 2024 @ 97.59% Received Accrued Interest of $37.83	8,000.00	7,806.88	7,870.19	-63.31
October 6, 2022 October 7, 2022	Sale 107,000.00 Par Value of United States Treasury Note/Bond 3.5% 15 Sep 2025 @ 97.97% Received Accrued Interest of $227.60	107,000.00	104,831.29	106,253.13	-1,421.84
October 12, 2022 October 13, 2022	Sale 49,000.00 Par Value of United States Treasury Note/Bond 3% 31 Jul 2024 @ 97.63% Received Accrued Interest of $295.60	49,000.00	47,838.16	48,204.91	-366.75

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)					
July 27, 2022 July 28, 2022	Sale 225,000.00 Par Value of United States Treasury Note/Bond 3% 15 Jul 2025 @ 100.00% Received Accrued Interest of $238.45	225,000.00	225,000.81	224,503.77	497.04
July 27, 2022 July 28, 2022	Sale 90,000.00 Par Value of United States Treasury Note/Bond 3% 15 Jul 2025 @ 100.06% Received Accrued Interest of $95.38	90,000.00	90,056.25	89,801.51	254.74
July 27, 2022 July 28, 2022	Sale 215,000.00 Par Value of United States Treasury Note/Bond 3.25% 30 Jun 2027 @ 101.50% Received Accrued Interest of $531.66	215,000.00	218,233.40	216,076.51	2,156.89
July 28, 2022 July 29, 2022	Sale 35,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 May 2024 @ 99.07% Received Accrued Interest of $141.05	35,000.00	34,675.98	34,879.81	-203.83
July 29, 2022 August 1, 2022	Sale 30,000.00 Par Value of United States Treasury Note/Bond 2.5% 30 Apr 2024 @ 99.29% Received Accrued Interest of $189.54	30,000.00	29,786.72	29,886.78	-100.06
July 29, 2022 August 1, 2022	Sale 10,000.00 Par Value of United States Treasury Inflation Indexed Bonds .125% 15 Feb 2052 @ 84.28% Received Accrued Interest of $6.05	10,000.00	8,849.34	9,195.16	-345.82
August 15, 2022 August 16, 2022	Sale 410,000.00 Par Value of United States Treasury Note/Bond 3% 15 Jul 2025 @ 99.36% Received Accrued Interest of $1,069.57	410,000.00	407,373.44	409,095.75	-1,722.31
August 16, 2022 August 17, 2022	Sale 430,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 Jun 2025 @ 99.01% Received Accrued Interest of $2,127.97	430,000.00	425,750.39	428,518.11	-2,767.72
August 22, 2022 August 23, 2022	Sale 170,000.00 Par Value of United States Treasury Note/Bond 3% 30 Jun 2024 @ 99.41% Received Accrued Interest of $748.37	170,000.00	168,990.63	169,717.68	-727.05
August 24, 2022 August 25, 2022	Sale 5,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 96.98% Received Accrued Interest of $3.74	5,000.00	4,848.83	4,903.52	-54.69

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)					
June 28, 2023 June 30, 2023	Purchase 104,000.00 Par Value of WI Treasury Sec 4% 30 Jun 2028 @ 99.97%	104,000.00	103,967.50	103,967.50	
June 28, 2023 June 30, 2023	Purchase 104,000.00 Par Value of WI Treasury Sec 4% 30 Jun 2028 @ 99.92%	104,000.00	103,918.75	103,918.75	
June 23, 2023 June 30, 2023	Purchase 89,000.00 Par Value of WI Treasury Sec 4% 30 Jun 2028 @ 100.00%	89,000.00	89,000.00	89,000.00	
June 27, 2023 June 30, 2023	Purchase 88,000.00 Par Value of WI Treasury Sec 4% 30 Jun 2028 @ 100.09%	88,000.00	88,079.09	88,079.09	
June 29, 2023 June 30, 2023	Purchase 47,000.00 Par Value of UNITED STATES TREAS NTS NOTE 4.000% 6/30/28 @ 99.47%	47,000.00	46,750.31	46,750.31	
June 27, 2023 June 30, 2023	Purchase 193,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Jun 2025 @ 99.88%	193,000.00	192,758.75	192,758.75	
Total Purchases			**$9,444,769.71**	**$9,444,769.71**	**$0.00**
Sales					
June 30, 2022 July 1, 2022	Sale 15,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 May 2024 @ 98.81% Received Accrued Interest of $31.76	15,000.00	14,822.17	14,948.49	-126.32
July 12, 2022 July 13, 2022	Sale 505,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 Jun 2025 @ 99.50% Received Accrued Interest of $1,110.72	505,000.00	502,475.00	503,259.64	-784.64
July 15, 2022 July 18, 2022	Sale 245,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 Jun 2025 @ 99.01% Received Accrued Interest of $635.09	245,000.00	242,578.71	244,155.66	-1,576.95
July 26, 2022 July 27, 2022	Sale 20,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 May 2024 @ 99.08% Received Accrued Interest of $77.87	20,000.00	19,815.63	19,931.32	-115.69
July 27, 2022 July 28, 2022	Sale 25,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 May 2024 @ 99.07% Received Accrued Interest of $99.04	25,000.00	24,768.55	24,914.15	-145.60

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)					
May 8, 2023 May 9, 2023	Purchase 90,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 99.84% Paid Accrued Interest of $85.29	90,000.00	89,859.38	89,859.38	
May 9, 2023 May 10, 2023	Purchase 90,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 100.00% Paid Accrued Interest of $94.77	90,000.00	90,000.00	90,000.00	
May 8, 2023 May 15, 2023	Purchase 75,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 May 2026 USD 'An-2026' @ 99.94%	75,000.00	74,957.74	74,957.74	
May 15, 2023 May 16, 2023	Purchase 91,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 100.00% Paid Accrued Interest of $153.32	91,000.00	91,000.00	91,000.00	
May 18, 2023 May 19, 2023	Purchase 190,000.00 Par Value of United States Treasury Note/Bond 3.5% 30 Apr 2028 @ 99.25% Paid Accrued Interest of $343.34	190,000.00	188,575.00	188,575.00	
May 23, 2023 May 31, 2023	Purchase 185,000.00 Par Value of United States Of Amer Treas Notes 4.125% Nts 31 May 2025 USD 'BC-2025' @ 99.93%	185,000.00	184,877.15	184,877.15	
May 23, 2023 May 31, 2023	Purchase 186,000.00 Par Value of United States Of Amer Treas Notes 4.125% Nts 31 May 2025 USD 'BC-2025' @ 99.93%	186,000.00	185,876.49	185,876.49	
May 19, 2023 May 31, 2023	Purchase 372,000.00 Par Value of United States Of Amer Treas Notes 4.125% Nts 31 May 2025 USD 'BC-2025' @ 100.15%	372,000.00	372,565.42	372,565.42	
May 24, 2023 May 31, 2023	Purchase 90,000.00 Par Value of United States Of Amer Treas Notes 3.625% NTS 31 May 2028 USD 'Z-2028' @ 99.37%	90,000.00	89,430.60	89,430.60	
June 14, 2023 June 15, 2023	Purchase 50,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Jun 2026 @ 99.70%	50,000.00	49,851.56	49,851.56	

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)					
March 31, 2023 April 3, 2023	Purchase 41,000.00 Par Value of United States Treasury Note/Bond 3.625% 31 Mar 2028 @ 99.91% Paid Accrued Interest of $12.18	41,000.00	40,962.12	40,962.12	
March 31, 2023 April 3, 2023	Purchase 334,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Mar 2025 @ 99.54% Paid Accrued Interest of $106.09	334,000.00	332,460.47	332,460.47	
April 4, 2023 April 6, 2023	Purchase 47,000.00 Par Value of United States Treasury Note/Bond 3.5% 15 Feb 2033 @ 101.18% Paid Accrued Interest of $227.21	47,000.00	47,554.45	47,554.45	
April 5, 2023 April 10, 2023	Purchase 8,000.00 Par Value of United States Treasury Note/Bond 3.5% 15 Feb 2033 @ 101.71% Paid Accrued Interest of $41.77	8,000.00	8,136.56	8,136.56	
April 18, 2023 April 20, 2023	Purchase 7,000.00 Par Value of United States Treasury Note/Bond 3.5% 15 Feb 2033 @ 99.37% Paid Accrued Interest of $43.31	7,000.00	6,955.98	6,955.98	
April 25, 2023 May 1, 2023	Purchase 44,000.00 Par Value of United States Treasury Note/Bond 3.5% 30 Apr 2028 @ 100.41% Paid Accrued Interest of $4.18	44,000.00	44,180.47	44,180.47	
April 25, 2023 May 1, 2023	Purchase 211,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 99.79% Paid Accrued Interest of $22.22	211,000.00	210,558.17	210,558.17	
May 1, 2023 May 2, 2023	Purchase 37,000.00 Par Value of United States Treasury Note/Bond 3.5% 30 Apr 2028 @ 99.51% Paid Accrued Interest of $7.04	37,000.00	36,818.56	36,818.56	
May 1, 2023 May 2, 2023	Purchase 71,000.00 Par Value of United States Treasury Note/Bond 3.5% 30 Apr 2028 @ 99.51% Paid Accrued Interest of $13.51	71,000.00	70,651.82	70,651.82	
May 8, 2023 May 9, 2023	Purchase 90,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 100.00% Paid Accrued Interest of $85.29	90,000.00	90,000.00	90,000.00	

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 25, 2023 January 31, 2023	Purchase 207,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 3.5% NTS 31 Jan 2028 USD 'U-2028' @ 99.80%	207,000.00	206,576.61	206,576.61	
January 23, 2023 January 31, 2023	Purchase 47,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 3.5% NTS 31 Jan 2028 USD 'U-2028' @ 99.58%	47,000.00	46,803.71	46,803.71	
January 27, 2023 January 31, 2023	Purchase 64,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jan 2025 @ 99.83%	64,000.00	63,890.00	63,890.00	
January 30, 2023 January 31, 2023	Purchase 100,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jan 2025 @ 99.75%	100,000.00	99,750.00	99,750.00	
February 23, 2023 February 28, 2023	Purchase 100,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 29 Feb 2028 USD 'V-2028' @ 99.38%	100,000.00	99,375.00	99,375.00	
February 27, 2023 February 28, 2023	Purchase 70,000.00 Par Value of United States Treasury Note/Bond 4% 29 Feb 2028 @ 99.19%	70,000.00	69,431.25	69,431.25	
March 14, 2023 March 16, 2023	Purchase 167,000.00 Par Value of United States Treasury Bill Zero 15 Jun 2023 @ 98.79%	167,000.00	164,982.18	164,982.18	
March 22, 2023 March 23, 2023	Purchase 167,000.00 Par Value of United States Treasury Bill Zero 18 Jul 2023 @ 98.46%	167,000.00	164,434.15	164,434.15	
March 27, 2023 March 31, 2023	Purchase 18,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 31 Mar 2025 USD 'AZ-2025' @ 99.97%	18,000.00	17,994.85	17,994.85	
March 27, 2023 March 31, 2023	Purchase 18,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 31 Mar 2025 USD 'AZ-2025' @ 99.85%	18,000.00	17,972.57	17,972.57	
March 28, 2023 March 31, 2023	Purchase 41,000.00 Par Value of United States Of Amer Treas Notes 3.375% Nts 31 Mar 2028 USD 'W-2028' @ 99.93%	41,000.00	40,972.12	40,972.12	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
November 21, 2022 November 30, 2022	Purchase 117,000.00 Par Value of United States Treasury Note/Bond 4.5% 30 Nov 2024 @ 99.80%	117,000.00	116,767.47	116,767.47	
November 21, 2022 November 30, 2022	Purchase 117,000.00 Par Value of United States Treasury Note/Bond 4.5% 30 Nov 2024 @ 100.04%	117,000.00	117,044.29	117,044.29	
November 21, 2022 November 30, 2022	Reversal of Purchase 117,000.00 Par Value of United States Treasury Note/Bond 4.5% 30 Nov 2024 @ 99.80%	117,000.00	116,767.47	116,767.47	
December 2, 2022 December 5, 2022	Purchase 89,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Nov 2027 @ 100.34% Paid Accrued Interest of $47.37	89,000.00	89,305.94	89,305.94	
December 29, 2022 January 3, 2023	Purchase 42,000.00 Par Value of Treasury Bill 3.75% 31 Dec 2027 @ 99.50% Paid Accrued Interest of $13.49	42,000.00	41,790.00	41,790.00	
December 29, 2022 January 3, 2023	Purchase 42,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Dec 2027 @ 99.50% Paid Accrued Interest of $13.49	42,000.00	41,790.00	41,790.00	
December 29, 2022 January 3, 2023	Purchase 42,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Dec 2027 @ 99.50% Paid Accrued Interest of $13.49	42,000.00	41,790.00	41,790.00	
January 3, 2023 January 4, 2023	Purchase 36,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Nov 2027 @ 99.53% Paid Accrued Interest of $134.13	36,000.00	35,829.84	35,829.84	
January 4, 2023 January 5, 2023	Purchase 103,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 73.36% Paid Accrued Interest of $290.22	103,000.00	75,556.13	75,556.13	
January 11, 2023 January 17, 2023	Purchase 114,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 Jan 2026 @ 99.75% Paid Accrued Interest of $24.41	114,000.00	113,715.00	113,715.00	

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)					
September 14, 2022 September 15, 2022	Purchase 18,000.00 Par Value of United States Treasury Note/Bond 3.5% 15 Sep 2025 @ 99.25%	18,000.00	17,865.00	17,865.00	
September 22, 2022 September 30, 2022	Purchase 227,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 30 Sep 2024 Usd 'Bh-2024' @ 100.29%	227,000.00	227,649.30	227,649.30	
September 22, 2022 September 30, 2022	Purchase 233,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 30 Sep 2027 Usd 'Ad-2027' @ 101.07%	233,000.00	235,496.18	235,496.18	
October 6, 2022 October 17, 2022	Purchase 104,000.00 Par Value of United States Treasury Note/Bond 4.25% 15 Oct 2025 @ 100.02% Paid Accrued Interest of $24.29	104,000.00	104,024.84	104,024.84	
October 31, 2022 November 1, 2022	Purchase 77,000.00 Par Value of United States Of Amer Treas Notes 4.25% Nts 31 Oct 2027 USD 'AF-2027' @ 99.56% Paid Accrued Interest of $8.77	77,000.00	76,663.13	76,663.13	
November 8, 2022 November 9, 2022	Purchase 11,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 78.80% Paid Accrued Interest of $77.12	11,000.00	8,667.66	8,667.66	
November 18, 2022 November 30, 2022	Purchase 234,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 0% NTS 30 Nov 2024 USD 'BL-2024' @ 100.09%	234,000.00	234,221.54	234,221.54	
November 18, 2022 November 30, 2022	Purchase 521,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 0% NTS 30 Nov 2024 USD 'BL-2024' @ 100.09%	521,000.00	521,493.26	521,493.26	
November 21, 2022 November 30, 2022	Purchase 117,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 0% NTS 30 Nov 2024 USD 'BL-2024' @ 100.04%	117,000.00	117,044.29	117,044.29	
November 22, 2022 November 30, 2022	Purchase 58,000.00 Par Value of United States Treasury Note/Bond 4.5% 30 Nov 2024 @ 100.00%	58,000.00	58,000.00	58,000.00	

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)					
July 27, 2022 August 1, 2022	Purchase 130,000.00 Par Value of United States Treasury Note/Bond 3% 31 Jul 2024 @ 99.91% Paid Accrued Interest of $10.60	130,000.00	129,881.00	129,881.00	
July 28, 2022 August 1, 2022	Purchase 30,000.00 Par Value of United States Treasury Note/Bond 3% 31 Jul 2024 @ 100.00% Paid Accrued Interest of $2.45	30,000.00	30,000.00	30,000.00	
July 29, 2022 August 1, 2022	Purchase 25,000.00 Par Value of United States Treasury Note/Bond 3% 31 Jul 2024 @ 100.25% Paid Accrued Interest of $2.04	25,000.00	25,062.50	25,062.50	
July 29, 2022 August 1, 2022	Purchase 13,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 97.42% Paid Accrued Interest of $79.22	13,000.00	12,664.84	12,664.84	
August 15, 2022 August 16, 2022	Purchase 400,000.00 Par Value of United States Treasury Note/Bond 3.125% 15 Aug 2025 @ 99.75% Paid Accrued Interest of $33.97	400,000.00	399,000.00	399,000.00	
August 16, 2022 August 17, 2022	Purchase 405,000.00 Par Value of United States Treasury Note/Bond 3.125% 15 Aug 2025 @ 99.75% Paid Accrued Interest of $68.78	405,000.00	403,987.50	403,987.50	
August 22, 2022 August 31, 2022	Purchase 160,000.00 Par Value of United States Of Amer Treas Notes 3.125% Nts 31 Aug 2024 USD 'BG-2024' @ 99.82%	160,000.00	159,711.09	159,711.09	
August 25, 2022 August 31, 2022	Purchase 430,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 3.125% NTS 31 Aug 2027 USD 'AC-2027' @ 99.63%	430,000.00	428,387.50	428,387.50	
August 26, 2022 August 31, 2022	Purchase 105,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 99.63%	105,000.00	104,606.25	104,606.25	
September 13, 2022 September 15, 2022	Purchase 98,000.00 Par Value of United States Treasury Note/Bond 3.5% 15 Sep 2025 @ 99.30%	98,000.00	97,311.33	97,311.33	

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)					
February 23, 2023 February 27, 2023	Sale 24,000.00 Par Value of Level 3 Financing Inc 3.4% 01 Mar 2027 @ 84.50% Received Accrued Interest of $398.93	24,000.00	20,280.00	25,511.10	-5,231.10
Total Sales			**$6,997,703.51**	**$7,100,848.66**	**-$103,145.15**
Total Credit Suisse Securities (USA) 0355			**$16,903,907.09**	**$17,007,052.24**	**-$103,145.15**
Deutsche Bank Securities Inc 0573					
Purchases					
June 30, 2022 July 1, 2022	Purchase 15,000.00 Par Value of United States Treasury Note/Bond 3% 30 Jun 2024 @ 99.75% Paid Accrued Interest of $1.22	15,000.00	14,962.50	14,962.50	
July 12, 2022 July 15, 2022	Purchase 490,000.00 Par Value of United States Treasury Note/Bond 3% 15 Jul 2025 @ 99.86%	490,000.00	489,322.58	489,322.58	
July 15, 2022 July 18, 2022	Purchase 240,000.00 Par Value of United States Treasury Note/Bond 3% 15 Jul 2025 @ 99.38% Paid Accrued Interest of $58.70	240,000.00	238,500.00	238,500.00	
July 27, 2022 July 28, 2022	Purchase 340,000.00 Par Value of United States Treasury Note/Bond 3% 30 Jun 2024 @ 99.88% Paid Accrued Interest of $776.09	340,000.00	339,575.00	339,575.00	
July 26, 2022 August 1, 2022	Purchase 20,000.00 Par Value of United States Treasury Note/Bond 3% 31 Jul 2024 @ 100.00% Paid Accrued Interest of $1.63	20,000.00	20,000.00	20,000.00	
July 27, 2022 August 1, 2022	Purchase 25,000.00 Par Value of United States Treasury Note/Bond 3% 31 Jul 2024 @ 100.00% Paid Accrued Interest of $2.04	25,000.00	25,000.00	25,000.00	
July 27, 2022 August 1, 2022	Purchase 215,000.00 Par Value of United States Of Amer Treas Notes 3% NTS 31 Jul 2027 USD 'AB-2027' @ 99.25% Paid Accrued Interest of $16.07	215,000.00	213,387.50	213,387.50	

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)					
November 14, 2022 November 16, 2022	Sale 75,000.00 Par Value of Credit Suisse Group AG Variable 2.193% 05 Jun 2026 @ 85.81% Received Accrued Interest of $735.57	75,000.00	64,360.50	75,322.45	-10,961.95
November 9, 2022 November 21, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2052 @83.96875 %	75,000.00	62,976.56	63,761.72	-785.16
November 9, 2022 November 21, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2052 @83.96875 %	75,000.00	62,976.56	64,154.30	-1,177.74
November 28, 2022 December 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2052 @82.25 %	75,000.00	61,687.50	59,206.05	2,481.45
November 28, 2022 December 13, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2052 @85.12890625 %	25,000.00	21,282.23	20,507.81	774.42
December 7, 2022 December 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 4.500%15 Dec 2052 @97.95117188 %	125,000.00	122,438.96	116,997.07	5,441.89
January 3, 2023 January 12, 2023	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/53 @81.9765625 %	75,000.00	61,482.42	61,751.95	-269.53
January 3, 2023 January 12, 2023	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/53 @85.3046875 %	25,000.00	21,326.17	21,302.73	23.44
January 6, 2023 January 12, 2023	Sale 125,000.00 Par Value 125,000.00 Current Face of Fnma Tba 30yr Mpt 4.500% 1/15/48 @97.76757813 %	125,000.00	122,209.47	122,456.05	-246.58

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)					
September 28, 2022 October 13, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30yr Mpt 5.500%15 Oct 2052 @99.80078125 %	175,000.00	174,651.37	173,208.98	1,442.39
September 12, 2022 October 13, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2052 @85.0859375 %	25,000.00	21,271.48	21,925.78	-654.30
September 12, 2022 October 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Oct 2052 @91.6953125 %	50,000.00	45,847.66	46,425.78	-578.12
September 12, 2022 October 13, 2022	Sale 350,000.00 Par Value 350,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2052 @85.0859375 %	350,000.00	297,800.78	309,128.91	-11,328.13
September 12, 2022 October 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2052 @88.3828125 %	75,000.00	66,287.11	67,875.98	-1,588.87
September 12, 2022 October 13, 2022	Sale 250,000.00 Par Value 250,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Oct 2052 @91.6953125 %	250,000.00	229,238.28	233,925.79	-4,687.51
November 1, 2022 November 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @78.93164063 %	75,000.00	59,198.73	61,142.14	-1,943.41
November 1, 2022 November 14, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 52 @82.03710938 %	25,000.00	20,509.28	21,527.58	-1,018.30
November 1, 2022 November 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Nov 2052 @85.0527343 %	100,000.00	85,052.73	88,076.17	-3,023.44
November 7, 2022 November 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 4.500%15 Nov 2052 @93.67578125 %	125,000.00	117,094.73	119,838.87	-2,744.14

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 2, 2022 September 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 9/15/52 @99.28320313 %	75,000.00	74,462.40	75,413.09	-950.69
August 24, 2022 September 14, 2022	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 9/15/52 @93.0234375 %	200,000.00	186,046.88	190,148.44	-4,101.56
September 12, 2022 September 21, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/52 @90.1484375 %	75,000.00	67,611.33	70,013.67	-2,402.34
October 4, 2022 October 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2052 @85.33203125 %	50,000.00	42,666.02	45,341.02	-2,675.00
September 15, 2022 October 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2052 @86.90625 %	50,000.00	43,453.13	46,101.56	-2,648.43
September 22, 2022 October 13, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2052 @82.81640625 %	175,000.00	144,928.71	154,158.61	-9,229.90
September 26, 2022 October 13, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2052 @80.21679688 %	175,000.00	140,379.39	154,158.59	-13,779.20
September 28, 2022 October 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2052 @81.54101563 %	150,000.00	122,311.52	132,135.94	-9,824.42
October 4, 2022 October 13, 2022	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Oct 2052 @88.109375 %	200,000.00	176,218.75	186,361.61	-10,142.86
October 5, 2022 October 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 4.500%15 Oct 2052 @95.97851563 %	125,000.00	119,973.14	124,102.31	-4,129.17

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)					
August 19, 2022 September 14, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @87.60742188 %	175,000.00	153,312.99	154,715.04	-1,402.05
August 22, 2022 September 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @87.18945313 %	75,000.00	65,392.09	66,306.45	-914.36
August 15, 2022 September 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/52 @92.23632813 %	50,000.00	46,118.16	45,613.28	504.88
August 30, 2022 September 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/52 @89.55078125 %	125,000.00	111,938.48	114,033.21	-2,094.73
August 30, 2022 September 14, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/52 @89.54882813 %	25,000.00	22,387.21	22,806.64	-419.43
September 2, 2022 September 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 9/15/52 @97.61132813 %	100,000.00	97,611.33	99,359.38	-1,748.05
August 22, 2022 September 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 9/15/52 @93.5234375 %	150,000.00	140,285.16	144,111.33	-3,826.17
August 31, 2022 September 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 9/15/52 @99.72070313 %	100,000.00	99,720.70	101,121.88	-1,401.18
September 2, 2022 September 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 9/15/52 @99.28320313 %	150,000.00	148,924.80	151,682.81	-2,758.01
September 2, 2022 September 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 9/15/52 @97.61132813 %	100,000.00	97,611.33	99,386.72	-1,775.39

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)					
July 27, 2022 August 11, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 8/15/52 @99.5234375 %	100,000.00	99,523.44	98,414.06	1,109.38
July 28, 2022 August 11, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 8/15/52 @101.484375 %	100,000.00	101,484.38	99,992.19	1,492.19
July 29, 2022 August 11, 2022	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 8/15/52 @101.66015625 %	200,000.00	203,320.31	199,984.37	3,335.94
July 29, 2022 August 11, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 8/15/52 @96.17773438 %	150,000.00	144,266.60	140,214.85	4,051.75
July 22, 2022 August 11, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of Fnma Tba 30yr Mpt 3.500% 8/15/46 @97.6328125 %	75,000.00	73,224.61	72,769.05	455.56
July 25, 2022 August 11, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of Fnma Tba 30yr Mpt 3.500% 8/15/46 @97.66015625 %	75,000.00	73,245.12	72,769.04	476.08
August 8, 2022 August 18, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @93.34375 %	75,000.00	70,007.81	68,806.64	1,201.17
September 2, 2022 September 14, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 9/15/52 @95.23632813 %	175,000.00	166,663.57	169,800.59	-3,137.02
August 15, 2022 September 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @89.02148438 %	125,000.00	111,276.86	110,510.74	766.12
August 18, 2022 September 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @88.44140625 %	125,000.00	110,551.76	110,510.74	41.02

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)					
July 11, 2022 July 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 7/15/52 @98.6015625 %	100,000.00	98,601.56	99,042.97	-441.41
July 5, 2022 July 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/52 @90.921875 %	125,000.00	113,652.34	113,364.26	288.08
July 22, 2022 July 26, 2022	Sale 35.00 Shares of UDR Inc @ $46.3269, Paid $0.04 SEC Fee, $1.40 Broker Commission	35.00	1,620.00	1,493.44	126.56
July 27, 2022 July 29, 2022	Sale 5,000.00 Par Value of Credit Suisse Group AG Variable 2.593% 11 Sep 2025 @ 93.62% Received Accrued Interest of $49.70	5,000.00	4,680.80	5,144.25	-463.45
July 21, 2022 August 11, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @90.625 %	100,000.00	90,625.00	89,596.88	1,028.12
July 27, 2022 August 11, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @91.98632813 %	100,000.00	91,986.33	89,596.88	2,389.45
July 21, 2022 August 11, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/52 @87.4140625 %	125,000.00	109,267.58	107,974.00	1,293.58
July 26, 2022 August 11, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/52 @88.67382813 %	175,000.00	155,179.20	151,163.60	4,015.60
July 27, 2022 August 11, 2022	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/52 @88.92382813 %	200,000.00	177,847.66	172,758.39	5,089.27
July 20, 2022 August 11, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of Fnma Tba 30yr Mpt 3.500% 8/15/46 @96.703125 %	100,000.00	96,703.13	95,078.13	1,625.00

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 22, 2022 July 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @85.50195313 %	150,000.00	128,252.93	131,365.23	-3,112.30
June 24, 2022 July 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @85.828125 %	75,000.00	64,371.09	65,682.62	-1,311.53
June 29, 2022 July 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @85.80078125 %	100,000.00	85,800.78	87,576.82	-1,776.04
June 30, 2022 July 14, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @86.81445313 %	175,000.00	151,925.29	153,259.44	-1,334.15
July 6, 2022 July 14, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @87.62695313 %	175,000.00	153,347.17	153,259.44	87.73
June 22, 2022 July 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/52 @88.62890625 %	75,000.00	66,471.68	68,230.23	-1,758.55
June 28, 2022 July 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/52 @88.56640625 %	75,000.00	66,424.80	68,230.22	-1,805.42
June 30, 2022 July 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/52 @89.86132813 %	100,000.00	89,861.33	90,973.64	-1,112.31
June 29, 2022 July 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 7/15/52 @95.21875 %	100,000.00	95,218.75	97,089.84	-1,871.09
June 7, 2022 July 14, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 7/15/52 @93.12890625 %	175,000.00	162,975.59	165,077.32	-2,101.73

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)					
December 7, 2022 January 12, 2023	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of Fnma Tba 30yr Mpt 4.500% 1/15/48 @97.96484375 %	125,000.00	122,456.05	122,456.05	
November 28, 2022 January 12, 2023	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/53 @82.3359375 %	75,000.00	61,751.95	61,751.95	
November 28, 2022 January 12, 2023	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/53 @85.2109375 %	25,000.00	21,302.73	21,302.73	
December 7, 2022 January 12, 2023	Purchase 125,000.00 Par Value 125,000.00 Current Face of Fnma Tba 30yr Mpt 4.500% 1/15/48 @97.96484375 %	125,000.00	122,456.05	122,456.05	
January 3, 2023 February 13, 2023	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/53 @82.0625 %	75,000.00	61,546.88	61,546.88	
January 6, 2023 February 13, 2023	Purchase 125,000.00 Par Value 125,000.00 Current Face of Fnma Tba 30yr Mpt 4.500% 2/15/48 @97.76953125 %	125,000.00	122,211.91	122,211.91	
January 3, 2023 February 13, 2023	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/53 @85.375 %	25,000.00	21,343.75	21,343.75	
March 10, 2023 March 14, 2023	Purchase 5,000.00 Par Value of Credit Sussie Group Ag 9.016% 15 Nov 2033 @ 102.35% Paid Accrued Interest of $150.27	5,000.00	5,117.35	5,117.35	
Total Purchases			**$9,906,203.58**	**$9,906,203.58**	**$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
Purchases (continued)					
November 16, 2022 November 18, 2022	Purchase 10,000.00 Par Value of Credit Sussie Group Ag 9.016% 15 Nov 2033 @ 106.24% Paid Accrued Interest of $10.02	10,000.00	10,623.80	10,623.80	
November 16, 2022 November 18, 2022	Purchase 10,000.00 Par Value of Credit Sussie Group Ag 9.016% 15 Nov 2033 @ 106.54% Paid Accrued Interest of $10.02	10,000.00	10,654.00	10,654.00	
November 1, 2022 December 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2052 @78.94140625 %	75,000.00	59,206.05	59,206.05	
November 1, 2022 December 13, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2052 @82.03125 %	25,000.00	20,507.81	20,507.81	
November 7, 2022 December 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 4.500%15 Dec 2052 @93.5976562 %	125,000.00	116,997.07	116,997.07	
November 1, 2022 December 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Dec 2052 @85.015625 %	100,000.00	85,015.63	85,015.63	
November 9, 2022 December 20, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500%15 Dec 50 @83.95703125 %	150,000.00	125,935.55	125,935.55	
November 28, 2022 January 12, 2023	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/53 @85.2109375 %	25,000.00	21,302.73	21,302.73	
December 7, 2022 January 12, 2023	Purchase 125,000.00 Par Value 125,000.00 Current Face of Fnma Tba 30yr Mpt 4.500% 1/15/48 @97.96484375 %	125,000.00	122,456.05	122,456.05	
November 28, 2022 January 12, 2023	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/53 @85.2109375 %	25,000.00	21,302.73	21,302.73	

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 4, 2022 November 14, 2022	Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Nov 2052 @88.07617187 %	200,000.00	176,152.34	176,152.34	
October 4, 2022 November 14, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 52 @85.31835937 %	50,000.00	42,659.18	42,659.18	
September 28, 2022 November 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @81.53515625 %	150,000.00	122,302.73	122,302.73	
September 22, 2022 November 14, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @82.81640625 %	175,000.00	144,928.71	144,928.71	
September 26, 2022 November 14, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @80.21875 %	175,000.00	140,382.81	140,382.81	
October 4, 2022 November 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 52 @85.31835938 %	50,000.00	42,659.18	42,659.18	
September 15, 2022 November 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 52 @86.90234375 %	50,000.00	43,451.17	43,451.17	
October 4, 2022 November 14, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Nov 2052 @88.07617188 %	200,000.00	176,152.34	176,152.34	
October 5, 2022 November 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 4.500%15 Nov 2052 @95.87109375 %	125,000.00	119,838.87	119,838.87	
November 14, 2022 November 16, 2022	Purchase 75,000.00 Par Value of Credit Sussie Group Ag 9.016% 15 Nov 2033 @ 105.75% Paid Accrued Interest of $37.57	75,000.00	79,314.75	79,314.75	

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)					
September 2, 2022 October 13, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 3.500%15 Oct 2052 @95.15625 %	175,000.00	166,523.44	166,523.44	
August 30, 2022 October 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2052 @89.51171875 %	125,000.00	111,889.65	111,889.65	
August 30, 2022 October 13, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2052 @89.5078125 %	25,000.00	22,376.95	22,376.95	
September 26, 2022 October 13, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30yr Mpt 5.500%15 Oct 2052 @98.9765625 %	175,000.00	173,208.98	173,208.98	
September 2, 2022 October 13, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.000%15 Oct 2052 @97.49609375 %	200,000.00	194,992.19	194,992.19	
September 13, 2022 October 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 5.000%15 Oct 2052 @99.90625 %	50,000.00	49,953.13	49,953.13	
October 4, 2022 November 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 52 @85.31835937 %	50,000.00	42,659.18	42,659.18	
October 4, 2022 November 14, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Nov 2052 @88.07617187 %	200,000.00	176,152.34	176,152.34	
October 5, 2022 November 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 4.500%15 Nov 2052 @95.87109375 %	125,000.00	119,838.87	119,838.87	
October 5, 2022 November 14, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 4.500%15 Nov 2052 @95.87109375 %	125,000.00	119,838.87	119,838.87	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
August 8, 2022 September 21, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/52 @93.2890625 %	75,000.00	69,966.80	69,966.80	
August 15, 2022 October 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2052 @92.203125 %	50,000.00	46,101.56	46,101.56	
August 15, 2022 October 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2052 @89.0078125 %	125,000.00	111,259.77	111,259.77	
August 18, 2022 October 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2052 @88.42578125 %	125,000.00	110,532.23	110,532.23	
August 19, 2022 October 13, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2052 @87.58984375 %	175,000.00	153,282.23	153,282.23	
August 22, 2022 October 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2052 @87.171875 %	75,000.00	65,378.91	65,378.91	
August 24, 2022 October 13, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Oct 2052 @92.96484375 %	200,000.00	185,929.69	185,929.69	
August 22, 2022 October 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Oct 2052 @93.46875 %	150,000.00	140,203.13	140,203.13	
September 2, 2022 October 13, 2022	Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 4.500%15 Oct 2052 @99.1484375 %	225,000.00	223,083.98	223,083.98	
August 31, 2022 October 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.500%15 Oct 2052 @99.58203125 %	100,000.00	99,582.03	99,582.03	

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)					
July 25, 2022 September 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 9/15/52 @97.3984375 %	75,000.00	73,048.83	73,048.83	
July 21, 2022 September 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @87.359375 %	125,000.00	109,199.22	109,199.22	
July 26, 2022 September 14, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @88.625 %	175,000.00	155,093.75	155,093.75	
July 27, 2022 September 14, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @88.875 %	200,000.00	177,750.00	177,750.00	
July 21, 2022 September 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/52 @90.54296875 %	100,000.00	90,542.97	90,542.97	
July 27, 2022 September 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/52 @91.91015625 %	100,000.00	91,910.16	91,910.16	
July 27, 2022 September 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 9/15/52 @99.359375 %	100,000.00	99,359.38	99,359.38	
July 29, 2022 September 14, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 9/15/52 @101.46484375 %	200,000.00	202,929.69	202,929.69	
July 29, 2022 September 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 9/15/52 @96.07421875 %	150,000.00	144,111.33	144,111.33	
August 24, 2022 September 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 9/15/52 @99.75 %	50,000.00	49,875.00	49,875.00	

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)					
June 30, 2022 August 11, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/52 @86.71484375 %	175,000.00	151,750.98	151,750.98	
July 6, 2022 August 11, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/52 @87.55078125 %	175,000.00	153,213.87	153,213.87	
June 29, 2022 August 11, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of Fnma Tba 30yr Mpt 3.500% 8/15/46 @95.078125 %	100,000.00	95,078.13	95,078.13	
July 11, 2022 August 11, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 8/15/52 @98.4140625 %	100,000.00	98,414.06	98,414.06	
July 13, 2022 August 11, 2022	Purchase 300,000.00 Par Value 300,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 8/15/52 @99.9921875 %	300,000.00	299,976.56	299,976.56	
July 7, 2022 August 11, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 8/15/52 @93.01953125 %	175,000.00	162,784.18	162,784.18	
August 11, 2022 August 17, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of Small Business Administration 3.8% 01 Aug 2047 @100 %	25,000.00	25,000.00	25,000.00	
August 17, 2022 August 19, 2022	Purchase 35,000.00 Par Value of Credit Suisse Group AG Variable 6.537% 12 Aug 2033 @ 100.34% Paid Accrued Interest of $44.49	35,000.00	35,120.40	35,120.40	
July 20, 2022 September 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 9/15/52 @96.46875 %	100,000.00	96,468.75	96,468.75	
July 22, 2022 September 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 9/15/52 @97.40625 %	75,000.00	73,054.69	73,054.69	

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)					
June 30, 2022 August 11, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @89.7421875 %	100,000.00	89,742.19	89,742.19	
June 30, 2022 August 11, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @89.7421875 %	100,000.00	89,742.19	89,742.19	
June 28, 2022 August 11, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @88.44921875 %	75,000.00	66,336.91	66,336.91	
June 22, 2022 August 11, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @88.51171875 %	75,000.00	66,383.79	66,383.79	
June 28, 2022 August 11, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @88.44921875 %	75,000.00	66,336.91	66,336.91	
June 30, 2022 August 11, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @89.7421875 %	100,000.00	89,742.19	89,742.19	
July 5, 2022 August 11, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @90.8203125 %	125,000.00	113,525.39	113,525.39	
June 22, 2022 August 11, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/52 @85.40234375 %	150,000.00	128,103.52	128,103.52	
June 24, 2022 August 11, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/52 @85.72265625 %	75,000.00	64,291.99	64,291.99	
June 29, 2022 August 11, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/52 @85.69921875 %	100,000.00	85,699.22	85,699.22	

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 7, 2022 July 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/52 @90.8984375 %	100,000.00	90,898.44	90,898.44	
June 7, 2022 July 14, 2022	Purchase 250,000.00 Par Value 250,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 7/15/52 @97.08984375 %	250,000.00	242,724.61	242,724.61	
June 7, 2022 July 14, 2022	Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 7/15/52 @94.35546875 %	225,000.00	212,299.80	212,299.80	
June 7, 2022 July 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 7/15/52 @94.21484375 %	50,000.00	47,107.42	47,107.42	
June 6, 2022 July 14, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 7/15/52 @99.04296875 %	200,000.00	198,085.94	198,085.94	
June 10, 2022 July 21, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/52 @91.6953125 %	125,000.00	114,619.14	114,619.14	
July 25, 2022 July 27, 2022	Purchase 40.00 Shares of Urban Edge Properties @ $15.7404, Paid $1.20 Broker Commission	40.00	630.82	630.82	
July 27, 2022 July 29, 2022	Purchase 5,000.00 Par Value of Credit Suisse Group Ag 3.091% 14 May 2032 @ 79.84% Paid Accrued Interest of $32.20	5,000.00	3,992.05	3,992.05	
July 28, 2022 August 1, 2022	Purchase 120.00 Shares of Urban Edge Properties @ $16.2739, Paid $3.60 Broker Commission	120.00	1,956.47	1,956.47	
June 28, 2022 August 11, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @88.44921875 %	75,000.00	66,336.91	66,336.91	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Credit Suisse Securities (USA) 0355					
Purchases					
May 23, 2022 July 14, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @87.71875 %	175,000.00	153,507.81	153,507.81	
May 23, 2022 July 14, 2022	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @87.71875 %	175,000.00	153,507.81	153,507.81	
May 23, 2022 July 14, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @87.71875 %	175,000.00	153,507.81	153,507.81	
June 1, 2022 July 14, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @87.93359375 %	175,000.00	153,883.79	153,883.79	
June 6, 2022 July 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @87.23046875 %	150,000.00	130,845.70	130,845.70	
June 7, 2022 July 14, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @87.375 %	175,000.00	152,906.25	152,906.25	
June 2, 2022 July 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/52 @91.609375 %	75,000.00	68,707.03	68,707.03	
June 6, 2022 July 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/52 @90.51953125 %	75,000.00	67,889.65	67,889.65	
June 7, 2022 July 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/52 @90.8515625 %	50,000.00	45,425.78	45,425.78	

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, 2023 June 13, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @85.08007813 %	50,000.00	42,540.04	43,566.41	-1,026.37
June 6, 2023 June 13, 2023	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 6/15/53 @88.29882813 %	150,000.00	132,448.24	135,978.52	-3,530.28
June 5, 2023 June 13, 2023	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 6/15/53 @94.29492188 %	150,000.00	141,442.38	142,658.20	-1,215.82
Total Sales			**$6,631,701.96**	**$6,657,466.18**	**-$22,090.44**
Total Citigroup Global Markets Inc 0274			**$17,760,455.75**	**$17,786,219.97**	**-$22,090.44**
Cowen and Company, LLC - 62513					
Purchases					
June 8, 2023 June 12, 2023	Purchase 37,522.00 Shares of Vanguard S&P 500 ETF @ $393.6236, Paid $375.22 Broker Commission	37,522.00	14,769,919.94	14,769,919.94	
Total Purchases			**$14,769,919.94**	**$14,769,919.94**	**$0.00**
Sales					
June 6, 2023 June 8, 2023	Sale 205,270.00 Shares of iShares MSCI USA Min Vol Factor ETF @ $72.0309, Paid $2,052.70 Broker Commission, $118.29 SEC Fee	205,270.00	14,783,611.85	13,478,817.52	1,304,794.33
Total Sales			**$14,783,611.85**	**$13,478,817.52**	**$1,304,794.33**
Total Cowen and Company, LLC - 62513			**$29,553,531.79**	**$28,248,737.46**	**$1,304,794.33**

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)					
March 29, 2023 April 13, 2023	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 4/15/53 @89.43554687 %	75,000.00	67,076.66	65,195.07	1,881.59
March 30, 2023 April 13, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/53 @85.91015625 %	50,000.00	42,955.08	42,489.38	465.70
March 30, 2023 April 13, 2023	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/53 @85.91015625 %	50,000.00	42,955.08	42,489.38	-465.70
March 29, 2023 April 13, 2023	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 4/15/53 @89.43554687 %	75,000.00	67,076.66	65,195.07	-1,881.59
March 28, 2023 April 13, 2023	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 4/15/53 @89.25976562 %	75,000.00	66,944.82	65,195.06	-1,749.76
March 30, 2023 April 13, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/53 @85.9101562 %	50,000.00	42,955.08	41,792.97	1,162.11
March 28, 2023 April 13, 2023	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 4/15/53 @89.2597656 %	75,000.00	66,944.82	65,162.11	1,782.71
March 29, 2023 April 13, 2023	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 4/15/53 @89.4355469 %	75,000.00	67,076.66	65,162.11	1,914.55
May 4, 2023 May 11, 2023	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/53 @90.52148438 %	150,000.00	135,782.23	134,129.88	1,652.35
May 4, 2023 May 11, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @86.99023438 %	50,000.00	43,495.12	42,998.05	497.07

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)					
February 23, 2023 February 24, 2023	Sale 78,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Dec 2027 @ 98.65% Received Accrued Interest of $459.22	78,000.00	76,948.83	77,839.84	-891.01
March 2, 2023 March 13, 2023	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 3/15/53 @86.72070313 %	75,000.00	65,040.53	68,036.13	-2,995.60
March 2, 2023 March 13, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/53 @83.50195313 %	50,000.00	41,750.98	43,860.93	-2,109.95
February 22, 2023 March 13, 2023	Sale 125,000.00 Par Value 125,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @81.69140625 %	125,000.00	102,114.26	104,982.91	-2,868.65
March 2, 2023 March 13, 2023	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 3/15/53 @86.90039063 %	75,000.00	65,175.29	68,059.57	-2,884.28
March 1, 2023 March 13, 2023	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 3/15/53 @90.5390625 %	25,000.00	22,634.77	22,937.50	-302.73
March 13, 2023 March 14, 2023	Sale 48,000.00 Par Value of United States Treasury Note/Bond 3.5% 15 Feb 2033 @ 99.72% Received Accrued Interest of $125.30	48,000.00	47,865.00	46,274.24	1,590.76
March 14, 2023 March 21, 2023	Sale 75,000.00 Par Value 75,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 3/15/51 @87.25 %	75,000.00	65,437.50	66,644.53	-1,207.03
April 4, 2023 April 6, 2023	Sale 50,000.00 Par Value of CenterPoint Energy Houston Electric LLC 4.95% 01 Apr 2033 @ 103.12% Received Accrued Interest of $89.38	50,000.00	51,562.00	49,878.00	1,684.00
March 28, 2023 April 13, 2023	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 4/15/53 @89.25976562 %	75,000.00	66,944.82	65,195.06	1,749.76

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)					
February 1, 2023 February 13, 2023	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/53 @84.3828125 %	125,000.00	105,478.52	102,485.35	2,993.17
February 6, 2023 February 13, 2023	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/53 @83.43359375 %	125,000.00	104,291.99	102,485.35	1,806.64
February 7, 2023 February 13, 2023	Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 2/15/53 @99.74609375 %	225,000.00	224,428.71	225,008.79	-580.08
January 13, 2023 February 13, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of Fnma Tba 30yr Mpt 4.500% 2/15/48 @98.6796875 %	50,000.00	49,339.84	48,515.63	824.21
February 1, 2023 February 13, 2023	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 2/15/53 @100.7421875 %	200,000.00	201,484.38	200,025.01	1,459.37
January 17, 2023 February 13, 2023	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/53 @87.30859375 %	25,000.00	21,827.15	21,343.75	483.40
February 15, 2023 February 16, 2023	Sale 22,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 103.36% Received Accrued Interest of $226.08	22,000.00	22,739.06	22,794.06	-55.00
February 10, 2023 February 21, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 4.500% 2/15/53 @98.34765625 %	50,000.00	49,173.83	49,542.97	-369.14
February 10, 2023 February 21, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 4.500% 2/15/53 @98.34765625 %	50,000.00	49,173.83	49,765.63	-591.80
February 9, 2023 February 21, 2023	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 2/15/51 @88.80273438 %	75,000.00	66,602.05	65,671.88	930.17

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)					
November 23, 2022 December 13, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2052 @81.89453125 %	25,000.00	20,473.63	19,629.39	844.24
November 28, 2022 December 13, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2052 @82.08398438 %	25,000.00	20,521.00	19,629.40	891.60
December 7, 2022 December 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 5% 15 Dec 2049 @99.9296875 %	75,000.00	74,947.27	74,156.25	791.02
December 8, 2022 January 12, 2023	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/53 @86.625 %	100,000.00	86,625.00	84,861.33	1,763.67
January 4, 2023 January 12, 2023	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/53 @85.61914063 %	100,000.00	85,619.14	84,861.33	757.81
January 3, 2023 January 12, 2023	Sale 150,000.00 Par Value 150,000.00 Current Face of Fnma Tba 40yr Mpt 3.000% 1/15/48 @88.16015625 %	150,000.00	132,240.23	133,535.16	-1,294.93
January 9, 2023 January 12, 2023	Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR 5.000% 15 Jan 2050 @100.03710938 %	225,000.00	225,083.50	224,528.32	555.18
January 5, 2023 January 12, 2023	Sale 250,000.00 Par Value 250,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/53 @81.89453125 %	250,000.00	204,736.33	204,674.48	61.85
January 30, 2023 February 13, 2023	Sale 75,000.00 Par Value 75,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 2/15/48 @90.66992188 %	75,000.00	68,002.44	66,166.99	1,835.45
February 1, 2023 February 13, 2023	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/53 @87.75 %	100,000.00	87,750.00	85,687.50	2,062.50

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)					
October 28, 2022 November 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Nov 2052 @85.53125 %	100,000.00	85,531.25	87,632.81	-2,101.56
November 1, 2022 November 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Nov 2052 @85.11914063 %	50,000.00	42,559.57	43,816.41	-1,256.84
November 3, 2022 November 14, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @78.40039063 %	25,000.00	19,600.10	20,554.69	-954.59
November 7, 2022 November 14, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @78.61328125 %	25,000.00	19,653.32	20,554.69	-901.37
November 10, 2022 November 17, 2022	Sale 15,000.00 Par Value of Citigroup Inc Variable 6.27% 17 Nov 2033 @ 102.50%	15,000.00	15,375.45	15,000.00	375.45
November 22, 2022 November 25, 2022	Sale 10,000.00 Par Value of Duke Energy Corp 2.55% 15 Jun 2031 @ 81.84% Received Accrued Interest of $113.33	10,000.00	8,183.60	9,986.80	-1,803.20
November 22, 2022 December 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Dec 2052 @87.75 %	50,000.00	43,875.00	42,562.50	1,312.50
November 29, 2022 December 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2052 @84.89648438 %	100,000.00	84,896.48	81,208.99	3,687.49
November 30, 2022 December 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2052 @84.65039063 %	100,000.00	84,650.39	81,208.99	3,441.40
December 5, 2022 December 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Dec 2052 @88.953125 %	150,000.00	133,429.69	128,027.34	5,402.35

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
October 3, 2022 October 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2052 @85.21875 %	50,000.00	42,609.38	45,076.17	-2,466.79
October 11, 2022 October 20, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2052 @85.5703125 %	75,000.00	64,177.73	66,823.24	-2,645.51
October 21, 2022 October 25, 2022	Sale 20,000.00 Par Value of Waste Connections Inc 4.2% 15 Jan 2033 @ 88.84% Received Accrued Interest of $156.33	20,000.00	17,768.60	19,945.60	-2,177.00
October 21, 2022 November 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 52 @80.45898437 %	75,000.00	60,344.24	63,923.27	-3,579.03
October 28, 2022 November 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Nov 2052 @85.53125 %	100,000.00	85,531.25	87,886.16	-2,354.91
October 28, 2022 November 14, 2022	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Nov 2052 @85.53125 %	100,000.00	85,531.25	87,886.16	2,354.91
October 21, 2022 November 14, 2022	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 52 @80.45898437 %	75,000.00	60,344.24	63,923.27	3,579.03
October 21, 2022 November 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 52 @80.45898438 %	75,000.00	60,344.24	64,156.12	-3,811.88
October 26, 2022 November 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 52 @82.04492188 %	50,000.00	41,022.46	42,770.75	-1,748.29
November 3, 2022 November 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 52 @81.44335938 %	75,000.00	61,082.52	64,156.13	-3,073.61

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 27, 2022 August 11, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @92.06640625 %	75,000.00	69,049.80	68,220.70	829.10
August 9, 2022 August 18, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @93.33984375 %	75,000.00	70,004.88	68,876.95	1,127.93
September 2, 2022 September 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 9/15/52 @95.35742188 %	75,000.00	71,518.07	72,771.68	-1,253.61
September 2, 2022 September 14, 2022	Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 9/15/52 @99.33398438 %	225,000.00	223,501.46	226,705.08	-3,203.62
September 14, 2022 September 21, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/52 @89.13671875 %	75,000.00	66,852.54	69,963.87	-3,111.33
October 3, 2022 October 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2052 @82.22070313 %	50,000.00	41,110.35	43,651.85	-2,541.50
October 3, 2022 October 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Oct 2052 @87.66992188 %	150,000.00	131,504.88	139,771.21	-8,266.33
September 21, 2022 October 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2052 @86.23632813 %	75,000.00	64,677.25	67,133.30	-2,456.05
October 5, 2022 October 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 4.000%15 Oct 2052 @93.33789063 %	50,000.00	46,668.95	48,748.05	-2,079.10
September 28, 2022 October 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2052 @85.10742188 %	75,000.00	63,830.57	67,614.26	-3,783.69

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)					
July 13, 2022 July 21, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/52 @91.921875 %	125,000.00	114,902.34	114,619.14	283.20
July 21, 2022 July 22, 2022	Sale 275,000.00 Par Value of United States Treasury Note/Bond 2.625% 31 May 2027 @ 97.98% Received Accrued Interest of $1,025.61	275,000.00	269,435.55	272,488.42	-3,052.87
July 27, 2022 July 29, 2022	Sale 15,000.00 Par Value of Bank of America Corp Variable 5.015% 22 Jul 2033 @ 103.15% Received Accrued Interest of $14.63	15,000.00	15,472.20	15,000.00	472.20
July 29, 2022 August 2, 2022	Sale 10,000.00 Par Value of Citigroup Inc 3.057% 25 Jan 2033 @ 88.81% Received Accrued Interest of $5.94	10,000.00	8,880.80	9,976.32	-1,095.52
August 4, 2022 August 5, 2022	Sale 20,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 May 2032 @ 101.65% Received Accrued Interest of $128.13	20,000.00	20,329.68	20,381.14	-51.46
August 5, 2022 August 8, 2022	Sale 65,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 May 2032 @ 100.27% Received Accrued Interest of $431.64	65,000.00	65,172.66	66,238.73	-1,066.07
August 9, 2022 August 11, 2022	Sale 30,000.00 Par Value of Citigroup Inc Variable 3.785% 17 Mar 2033 @ 93.06% Received Accrued Interest of $454.20	30,000.00	27,919.20	28,249.35	-330.15
July 28, 2022 August 11, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @93.0625 %	125,000.00	116,328.13	111,996.08	4,332.05
July 27, 2022 August 11, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @92.171875 %	125,000.00	115,214.84	111,887.70	3,327.14
July 27, 2022 August 11, 2022	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 8/15/52 @95.18164063 %	200,000.00	190,363.28	188,226.56	2,136.72

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)					
May 4, 2023 June 13, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @87.1328125 %	50,000.00	43,566.41	43,566.41	
May 4, 2023 June 13, 2023	Purchase 150,000.00 Par Value 150,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 6/15/48 @90.65234375 %	150,000.00	135,978.52	135,978.52	
May 4, 2023 June 13, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @87.1328125 %	50,000.00	43,566.41	43,566.41	
May 4, 2023 June 13, 2023	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 6/15/53 @90.65234375 %	150,000.00	135,978.52	135,978.52	
May 4, 2023 June 13, 2023	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 6/15/48 @90.65234375 %	150,000.00	135,978.52	135,978.52	
May 4, 2023 June 13, 2023	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @87.1328125 %	50,000.00	43,566.41	43,566.41	
June 12, 2023 June 20, 2023	Purchase 35,000.00 Par Value 35,000.00 Current Face of United Airlines 2023-1 Class A Pass Through Trust 5.8% 15 Jan 2036 @100 %	35,000.00	35,000.00	35,000.00	
Total Purchases			**$11,128,753.79**	**$11,128,753.79**	**$0.00**
Sales					
July 5, 2022 July 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/52 @91.06640625 %	75,000.00	68,299.80	68,080.08	219.72
July 5, 2022 July 14, 2022	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 7/15/52 @94.22460938 %	200,000.00	188,449.22	188,676.13	-226.91

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 14, 2023 April 20, 2023	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 4/15/53 @87.33203125 %	75,000.00	65,499.02	65,499.02	
March 28, 2023 May 11, 2023	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/53 @89.33203125 %	75,000.00	66,999.02	66,999.02	
March 29, 2023 May 11, 2023	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/53 @89.5078125 %	75,000.00	67,130.86	67,130.86	
March 30, 2023 May 11, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @85.99609375 %	50,000.00	42,998.05	42,998.05	
March 30, 2023 May 11, 2023	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @85.99609375 %	50,000.00	42,998.05	42,998.05	
March 29, 2023 May 11, 2023	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/53 @89.5078125 %	75,000.00	67,130.86	67,130.86	
March 28, 2023 May 11, 2023	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/53 @89.33203125 %	75,000.00	66,999.02	66,999.02	
March 28, 2023 May 11, 2023	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/53 @89.33203125 %	75,000.00	66,999.02	66,999.02	
March 29, 2023 May 11, 2023	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/53 @89.5078125 %	75,000.00	67,130.86	67,130.86	
March 30, 2023 May 11, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @85.99609375 %	50,000.00	42,998.05	42,998.05	

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)					
March 2, 2023 April 13, 2023	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @86.79296875 %	75,000.00	65,094.73	65,094.73	
March 2, 2023 April 13, 2023	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @86.97265625 %	75,000.00	65,229.49	65,229.49	
March 1, 2023 April 13, 2023	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 4/15/53 @90.59375 %	25,000.00	22,648.44	22,648.44	
March 2, 2023 April 13, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/53 @83.5859375 %	50,000.00	41,792.97	41,792.97	
February 22, 2023 April 13, 2023	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/53 @81.7929688 %	125,000.00	102,241.21	102,241.21	
March 2, 2023 April 13, 2023	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 4/15/53 @86.7929688 %	75,000.00	65,094.73	65,094.73	
March 2, 2023 April 13, 2023	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 4/15/53 @86.9726562 %	75,000.00	65,229.49	65,229.49	
March 1, 2023 April 13, 2023	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 4/15/53 @90.59375 %	25,000.00	22,648.44	22,648.44	
March 14, 2023 April 20, 2023	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 4/15/53 @87.33203125 %	75,000.00	65,499.02	65,499.02	
March 14, 2023 April 20, 2023	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 4/15/53 @87.33203125 %	75,000.00	65,499.02	65,499.02	

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)					
February 9, 2023 March 21, 2023	Purchase 75,000.00 Par Value 75,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 3/15/51 @88.859375 %	75,000.00	66,644.53	66,644.53	
February 9, 2023 March 21, 2023	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 3/15/51 @88.859375 %	75,000.00	66,644.53	66,644.53	
February 9, 2023 March 21, 2023	Purchase 75,000.00 Par Value 75,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 3/15/51 @88.859375 %	75,000.00	66,644.53	66,644.53	
February 10, 2023 March 21, 2023	Purchase 100,000.00 Par Value 100,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 4.500% 3/15/48 @98.296875 %	100,000.00	98,296.88	98,296.88	
March 20, 2023 March 22, 2023	Purchase 35,000.00 Par Value of Exelon Corp 5.3% 15 Mar 2033 @ 100.29% Paid Accrued Interest of $159.74	35,000.00	35,101.85	35,101.85	
March 1, 2023 April 13, 2023	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 4/15/53 @90.59375 %	25,000.00	22,648.44	22,648.44	
March 2, 2023 April 13, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/53 @83.5859375 %	50,000.00	41,792.97	41,792.97	
March 2, 2023 April 13, 2023	Purchase 75,000.00 Par Value 75,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @86.79296875 %	75,000.00	65,094.73	65,094.73	
March 2, 2023 April 13, 2023	Purchase 75,000.00 Par Value 75,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @86.97265625 %	75,000.00	65,229.49	65,229.49	
March 2, 2023 April 13, 2023	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/53 @83.5859375 %	50,000.00	41,792.97	41,792.97	

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)					
January 30, 2023 March 13, 2023	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @90.71484375 %	75,000.00	68,036.13	68,036.13	
February 1, 2023 March 13, 2023	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/53 @87.80859375 %	100,000.00	87,808.59	87,808.59	
February 7, 2023 March 13, 2023	Reversal of Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 3/15/53 @99.69140625 %	225,000.00	224,305.66	224,305.66	
January 30, 2023 March 13, 2023	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 3/15/53 @90.71484375 %	75,000.00	68,036.13	68,036.13	
February 1, 2023 March 13, 2023	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/53 @87.80859375 %	100,000.00	87,808.59	87,808.59	
January 17, 2023 March 13, 2023	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/53 @87.375 %	25,000.00	21,843.75	21,843.75	
February 1, 2023 March 13, 2023	Purchase 125,000.00 Par Value 125,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @84.4609375 %	125,000.00	105,576.17	105,576.17	
February 6, 2023 March 13, 2023	Purchase 125,000.00 Par Value 125,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @83.51171875 %	125,000.00	104,389.65	104,389.65	
February 7, 2023 March 13, 2023	Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 3/15/53 @99.69140625 %	225,000.00	224,305.66	224,305.66	
March 13, 2023 March 14, 2023	Purchase 43,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.125% 15 Jan 2033 @ 98.72% Paid Accrued Interest of $77.49	43,000.00	42,438.10	42,438.10	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
January 9, 2023 February 13, 2023	Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 2/15/53 @100.00390625 %	225,000.00	225,008.79	225,008.79	
January 13, 2023 February 21, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 4.500% 2/15/53 @99.0859375 %	50,000.00	49,542.97	49,542.97	
February 21, 2023 February 23, 2023	Purchase 5,000.00 Par Value of International Flavors & Fragrances Inc 2.3% 01 Nov 2030 @ 76.69% Paid Accrued Interest of $35.78	5,000.00	3,834.25	3,834.25	
February 23, 2023 February 28, 2023	Purchase 76,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 29 Feb 2028 USD 'V-2028' @ 99.38%	76,000.00	75,525.00	75,525.00	
February 15, 2023 March 2, 2023	Purchase 15,000.00 Par Value of Amgen Inc 5.65% 02 Mar 2053 @ 99.86%	15,000.00	14,978.40	14,978.40	
February 15, 2023 March 2, 2023	Purchase 15,000.00 Par Value of Amgen Inc 5.6% 02 Mar 2043 @ 99.44%	15,000.00	14,916.15	14,916.15	
February 15, 2023 March 2, 2023	Purchase 15,000.00 Par Value of Amgen Inc 5.25% 02 Mar 2033 @ 99.69%	15,000.00	14,952.75	14,952.75	
March 1, 2023 March 2, 2023	Purchase 10,000.00 Par Value of Fiserv Inc 5.6% 02 Mar 2033 @ 99.07%	10,000.00	9,907.10	9,907.10	
January 30, 2023 March 13, 2023	Purchase 75,000.00 Par Value 75,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @90.71484375 %	75,000.00	68,036.13	68,036.13	
February 1, 2023 March 13, 2023	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/53 @87.80859375 %	100,000.00	87,808.59	87,808.59	
February 7, 2023 March 13, 2023	Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 3/15/53 @99.69140625 %	225,000.00	224,305.66	224,305.66	

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)					
November 30, 2022 January 12, 2023	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/53 @84.73828125 %	100,000.00	84,738.28	84,738.28	
December 5, 2022 January 12, 2023	Purchase 150,000.00 Par Value 150,000.00 Current Face of Fnma Tba 40yr Mpt 3.000% 1/15/48 @89.0234375 %	150,000.00	133,535.16	133,535.16	
December 7, 2022 January 12, 2023	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR 5.000% 15 Jan 2050 @99.90234375 %	75,000.00	74,926.76	74,926.76	
December 8, 2022 January 12, 2023	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR 5.000% 15 Jan 2050 @99.734375 %	150,000.00	149,601.56	149,601.56	
November 23, 2022 January 12, 2023	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/53 @81.9765625 %	25,000.00	20,494.14	20,494.14	
November 28, 2022 January 12, 2023	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/53 @82.1758125 %	25,000.00	20,543.95	20,543.95	
January 10, 2023 January 13, 2023	Purchase 50,000.00 Par Value of Citigroup Global Markets Holdings Inc/United States 8.7% 13 Jun 2024 @ 100.00%	50,000.00	50,000.00	50,000.00	
January 3, 2023 February 13, 2023	Purchase 150,000.00 Par Value 150,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 2/15/48 @88.22265625 %	150,000.00	132,333.98	132,333.98	
January 4, 2023 February 13, 2023	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/53 @85.6875 %	100,000.00	85,687.50	85,687.50	
January 5, 2023 February 13, 2023	Purchase 250,000.00 Par Value 250,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/53 @81.98828125 %	250,000.00	204,970.70	204,970.70	

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)					
November 7, 2022 December 13, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2052 @78.62890625 %	25,000.00	19,657.23	19,657.23	
November 22, 2022 December 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 5% 15 Dec 2049 @98.875 %	75,000.00	74,156.25	74,156.25	
December 27, 2022 December 28, 2022	Purchase 119,000.00 Par Value of United States Treasury Bill Zero 25 May 2023 @ 98.17%	119,000.00	116,817.58	116,817.58	
December 27, 2022 December 28, 2022	Reversal of Purchase 119,000.00 Par Value of United States Treasury Bill Zero 25 May 2023 @ 98.17%	119,000.00	116,817.58	116,817.58	
December 27, 2022 December 28, 2022	Purchase 119,000.00 Par Value of United States Treasury Bill Zero 25 May 2023 @ 98.17%	119,000.00	116,817.58	116,817.58	
November 29, 2022 January 12, 2023	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/53 @84.984375 %	100,000.00	84,984.38	84,984.38	
November 30, 2022 January 12, 2023	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/53 @84.73828125 %	100,000.00	84,738.28	84,738.28	
November 30, 2022 January 12, 2023	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/53 @84.73828125 %	100,000.00	84,738.28	84,738.28	
November 29, 2022 January 12, 2023	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/53 @84.984375 %	100,000.00	84,984.38	84,984.38	
November 29, 2022 January 12, 2023	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/53 @84.984375 %	100,000.00	84,984.38	84,984.38	

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)					
October 28, 2022 December 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Dec 2052 @85.48828125 %	100,000.00	85,488.28	85,488.28	
October 26, 2022 December 13, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2052 @82.03515625 %	50,000.00	41,017.58	41,017.58	
October 21, 2022 December 13, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2052 @80.43359375 %	75,000.00	60,325.20	60,325.20	
October 28, 2022 December 13, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Dec 2052 @85.48828125 %	100,000.00	85,488.28	85,488.28	
October 21, 2022 December 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2052 @80.43359375 %	75,000.00	60,325.20	60,325.20	
October 26, 2022 December 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2052 @82.03515625 %	50,000.00	41,017.58	41,017.58	
November 3, 2022 December 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2052 @81.43359375 %	75,000.00	61,075.20	61,075.20	
October 28, 2022 December 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Dec 2052 @85.48828125 %	100,000.00	85,488.28	85,488.28	
November 1, 2022 December 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Dec 2052 @85.078125 %	50,000.00	42,539.06	42,539.06	
November 3, 2022 December 13, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2052 @78.40625 %	25,000.00	19,601.56	19,601.56	

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)					
October 3, 2022 November 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @82.21875 %	50,000.00	41,109.38	41,109.38	
October 5, 2022 November 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of Fnma Tba 30yr Mpt 4.000%15 Nov 47 @93.25390625 %	50,000.00	46,626.95	46,626.95	
November 10, 2022 November 15, 2022	Purchase 20,000.00 Par Value of Citigroup Inc 3.057% 25 Jan 2033 @ 79.83% Paid Accrued Interest of $186.82	20,000.00	15,966.00	15,966.00	
November 9, 2022 November 17, 2022	Purchase 15,000.00 Par Value of Citigroup Inc Variable 6.27% 17 Nov 2033 @ 100.00%	15,000.00	15,000.00	15,000.00	
October 11, 2022 November 21, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2052 @85.5390625 %	75,000.00	64,154.30	64,154.30	
October 11, 2022 November 21, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2052 @85.5390625 %	75,000.00	64,154.30	64,154.30	
October 11, 2022 November 21, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2052 @85.5390625 %	75,000.00	64,154.30	64,154.30	
November 21, 2022 November 23, 2022	Purchase 10,000.00 Par Value of American Homes 4 Rent LP 2.375% 15 Jul 2031 @ 76.56% Paid Accrued Interest of $84.44	10,000.00	7,656.20	7,656.20	
October 21, 2022 December 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2052 @80.43359375 %	75,000.00	60,325.20	60,325.20	
October 26, 2022 December 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2052 @82.03515625 %	50,000.00	41,017.58	41,017.58	

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)					
October 3, 2022 November 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Nov 2052 @87.6328125 %	150,000.00	131,449.22	131,449.22	
October 3, 2022 November 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 52 @85.203125 %	50,000.00	42,601.56	42,601.56	
October 5, 2022 November 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of Fnma Tba 30yr Mpt 4.000%15 Nov 47 @93.25390625 %	50,000.00	46,626.95	46,626.95	
October 5, 2022 November 14, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of Fnma Tba 30yr Mpt 4.000%15 Nov 47 @93.25390625 %	50,000.00	46,626.95	46,626.95	
October 3, 2022 November 14, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 52 @85.203125 %	50,000.00	42,601.56	42,601.56	
October 3, 2022 November 14, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Nov 2052 @87.6328125 %	150,000.00	131,449.22	131,449.22	
September 21, 2022 November 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 52 @86.2265625 %	75,000.00	64,669.92	64,669.92	
September 28, 2022 November 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 52 @85.08203125 %	75,000.00	63,811.52	63,811.52	
October 3, 2022 November 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 52 @85.203125 %	50,000.00	42,601.56	42,601.56	
October 3, 2022 November 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Nov 2052 @87.6328125 %	150,000.00	131,449.22	131,449.22	

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)					
August 5, 2022 September 14, 2022	Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 9/15/52 @100.7578125 %	225,000.00	226,705.08	226,705.08	
July 27, 2022 September 14, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 9/15/52 @95.07421875 %	200,000.00	190,148.44	190,148.44	
July 27, 2022 September 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/52 @91.98828125 %	75,000.00	68,991.21	68,991.21	
August 9, 2022 September 21, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/52 @93.28515625 %	75,000.00	69,963.87	69,963.87	
September 30, 2022 October 5, 2022	Purchase 350,000.00 Par Value of Citigroup 9.7% 05 Mar 2024 @ 100.00%	350,000.00	350,000.00	350,000.00	
September 2, 2022 October 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.500%15 Oct 2052 @95.27734375 %	75,000.00	71,458.01	71,458.01	
September 2, 2022 October 13, 2022	Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 4.500%15 Oct 2052 @99.19921875 %	225,000.00	223,198.24	223,198.24	
September 14, 2022 October 20, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2052 @89.09765625 %	75,000.00	66,823.24	66,823.24	
October 18, 2022 October 25, 2022	Purchase 15,000.00 Par Value of Bank of New York Mellon Corp/The Variable 5.834% 25 Oct 2033 @ 100.00%	15,000.00	15,000.00	15,000.00	
October 21, 2022 October 25, 2022	Purchase 27,000.00 Par Value of Waste Connections Inc 2.6% 01 Feb 2030 @ 82.02% Paid Accrued Interest of $163.80	27,000.00	22,145.13	22,145.13	

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)					
August 9, 2022 August 11, 2022	Purchase 30,000.00 Par Value of Citigroup Inc 3.057% 25 Jan 2033 @ 87.57% Paid Accrued Interest of $40.76	30,000.00	26,271.60	26,271.60	
July 5, 2022 August 11, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 8/15/52 @94.11328125 %	200,000.00	188,226.56	188,226.56	
July 5, 2022 August 11, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @90.9609375 %	75,000.00	68,220.70	68,220.70	
July 28, 2022 August 11, 2022	Purchase 125,000.00 Par Value 120,127.99 Current Face of Freddie Mac Pool FR SD8194 2.5% 01 Feb 2052 @93.08203125 % Paid Accrued Interest of $83.42	120,127.99	111,817.58	111,817.58	
July 28, 2022 August 11, 2022	Reversal of Purchase 125,000.00 Par Value 120,845.29 Current Face of Freddie Mac Pool FR SD8194 2.5% 01 Feb 2052 @93.08203125 % Paid Accrued Interest of $83.92	120,845.29	112,485.25	112,485.25	
July 13, 2022 August 18, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @91.8359375 %	125,000.00	114,794.92	114,794.92	
August 8, 2022 August 22, 2022	Purchase 20,000.00 Par Value of Becton Dickinson And Co 4.298% 22 Aug 2032 @ 100.00%	20,000.00	20,000.00	20,000.00	
August 25, 2022 August 26, 2022	Purchase 35,000.00 Par Value of United States Treasury Note/Bond 3% 31 Jul 2024 @ 99.38% Paid Accrued Interest of $74.18	35,000.00	34,783.99	34,783.99	
August 29, 2022 August 31, 2022	Purchase 40,000.00 Par Value of JPMorgan Chase & Co Variable 2.545% 08 Nov 2032 @ 83.07% Paid Accrued Interest of $319.54	40,000.00	33,229.60	33,229.60	

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)					
July 21, 2022 August 1, 2022	Purchase 265,000.00 Par Value of United States Of Amer Treas Notes 3% NTS 31 Jul 2027 USD 'AB-2027' @ 98.49% Paid Accrued Interest of $19.80	265,000.00	261,009.20	261,009.20	
July 29, 2022 August 2, 2022	Purchase 10,000.00 Par Value of Citigroup Inc Variable 2.976% 05 Nov 2030 @ 90.52% Paid Accrued Interest of $71.92	10,000.00	9,052.40	9,052.40	
July 27, 2022 August 11, 2022	Purchase 125,000.00 Par Value 123,504.97 Current Face of Freddie Mac Pool FR SD8212 2.5% 01 May 2052 @92.18554687 % Paid Accrued Interest of $85.77	123,504.97	113,853.73	113,853.73	
July 28, 2022 August 11, 2022	Purchase 125,000.00 Par Value 120,845.29 Current Face of Freddie Mac Pool FR SD8194 2.5% 01 Feb 2052 @93.08203125 % Paid Accrued Interest of $83.92	120,845.29	112,485.25	112,485.25	
July 27, 2022 August 11, 2022	Purchase 125,000.00 Par Value 123,052.95 Current Face of Freddie Mac Pool FR SD8212 2.5% 01 May 2052 @92.18554687 % Paid Accrued Interest of $85.45	123,052.95	113,437.03	113,437.03	
July 27, 2022 August 11, 2022	Reversal of Purchase 125,000.00 Par Value 123,504.97 Current Face of Freddie Mac Pool FR SD8212 2.5% 01 May 2052 @92.18554687 % Paid Accrued Interest of $85.77	123,504.97	113,853.73	113,853.73	
July 27, 2022 August 11, 2022	Reversal of Purchase 125,000.00 Par Value 123,052.95 Current Face of Freddie Mac Pool FR SD8212 2.5% 01 May 2052 @92.18554687 % Paid Accrued Interest of $85.45	123,052.95	113,437.03	113,437.03	
July 27, 2022 August 11, 2022	Purchase 125,000.00 Par Value 123,052.95 Current Face of Freddie Mac Pool FR SD8212 2.5% 01 May 2052 @92.1855469 % Paid Accrued Interest of $85.45	123,052.95	113,437.04	113,437.04	

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 1, 2022 August 3, 2022	Sale 1,880.00 Shares of Apple Hospitality REIT Inc @ $16.5277, Paid $0.72 SEC Fee, $37.60 Broker Commission	1,880.00	31,033.76	28,142.82	2,890.94
Total Sales			**$4,919,169.34**	**$4,459,149.19**	**$460,020.15**
Total Citigroup Global Markets Inc - 69276			**$4,933,641.50**	**$4,473,621.35**	**$460,020.15**
Citigroup Global Markets Inc 0274					
Purchases					
July 8, 2022 July 12, 2022	Purchase 10,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 92.53% Paid Accrued Interest of $45.31	10,000.00	9,253.13	9,253.13	
June 7, 2022 July 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/52 @90.7734375 %	75,000.00	68,080.08	68,080.08	
June 7, 2022 July 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 7/15/52 @94.41796875 %	150,000.00	141,626.95	141,626.95	
June 8, 2022 July 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 7/15/52 @94.2421875 %	125,000.00	117,802.73	117,802.73	
June 6, 2022 July 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @87.78515625 %	100,000.00	87,785.16	87,785.16	
July 21, 2022 July 25, 2022	Purchase 10,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 95.64% Paid Accrued Interest of $55.47	10,000.00	9,563.67	9,563.67	
July 27, 2022 July 29, 2022	Purchase 15,000.00 Par Value of Bank of America Corp Variable 2.972% 04 Feb 2033 @ 87.45% Paid Accrued Interest of $216.71	15,000.00	13,116.90	13,116.90	

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)					
August 1, 2022 August 3, 2022	Sale 564.00 Shares of Gaming and Leisure Properties Inc @ $51.5024, Paid $11.28 Broker Commission, $0.67 SEC Fee	564.00	29,035.40	25,153.57	3,881.83
August 1, 2022 August 3, 2022	Sale 2,708.00 Shares of Veris Residential Inc @ $13.8333, Paid $0.86 SEC Fee, $54.16 Broker Commission	2,708.00	37,405.56	48,753.19	-11,347.63
August 1, 2022 August 3, 2022	Sale 2,130.00 Shares of Park Hotels & Resorts Inc @ $15.6794, Paid $0.77 SEC Fee, $42.60 Broker Commission	2,130.00	33,353.75	43,416.50	-10,062.75
August 1, 2022 August 3, 2022	Sale 5,662.00 Shares of Brixmor Property Group Inc @ $22.916, Paid $2.98 SEC Fee, $113.24 Broker Commission	5,662.00	129,634.17	101,526.36	28,107.81
August 1, 2022 August 3, 2022	Sale 1,895.00 Shares of JBG SMITH Properties @ $25.2384, Paid $1.10 SEC Fee, $37.90 Broker Commission	1,895.00	47,787.77	67,609.55	-19,821.78
August 1, 2022 August 3, 2022	Sale 861.00 Shares of Four Corners Property Trust Inc @ $28.77, Paid $0.57 SEC Fee, $17.22 Broker Commission	861.00	24,753.18	24,474.74	278.44
August 1, 2022 August 3, 2022	Sale 950.00 Shares of AvalonBay Communities Inc @ $207.7048, Paid $4.52 SEC Fee, $19.00 Broker Commission	950.00	197,296.04	173,215.06	24,080.98
August 1, 2022 August 3, 2022	Sale 1,822.00 Shares of Cousins Properties Inc @ $30.6774, Paid $1.28 SEC Fee, $36.44 Broker Commission	1,822.00	55,856.50	61,961.44	-6,104.94
August 1, 2022 August 3, 2022	Sale 200.00 Shares of Douglas Emmett Inc @ $23.3925, Paid $0.11 SEC Fee, $4.00 Broker Commission	200.00	4,674.39	4,646.06	28.33
August 1, 2022 August 3, 2022	Sale 275.00 Shares of Ryman Hospitality Properties Inc @ $88.5645, Paid $0.56 SEC Fee, $5.50 Broker Commission	275.00	24,349.18	23,828.96	520.22

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)					
August 1, 2022 August 3, 2022	Sale 347.00 Shares of Extra Space Storage Inc @ $188.9942, Paid $6.94 Broker Commission, $1.51 SEC Fee	347.00	65,572.54	49,033.66	16,538.88
August 1, 2022 August 3, 2022	Sale 270.00 Shares of Federal Realty OP LP @ $105.7958, Paid $5.40 Broker Commission, $0.66 SEC Fee	270.00	28,558.81	31,846.75	-3,287.94
August 1, 2022 August 3, 2022	Sale 3,316.00 Shares of American Homes 4 Rent @ $37.3492, Paid $66.32 Broker Commission, $2.84 SEC Fee	3,316.00	123,780.79	131,141.40	-7,360.61
August 1, 2022 August 3, 2022	Sale 1,470.00 Shares of Agree Realty Corp @ $78.5664, Paid $29.40 Broker Commission, $2.65 SEC Fee	1,470.00	115,460.56	98,859.37	16,601.19
August 1, 2022 August 3, 2022	Sale 2,260.00 Shares of Americold Realty Trust Inc @ $32.6592, Paid $1.70 SEC Fee, $45.20 Broker Commission	2,260.00	73,762.89	65,795.26	7,967.63
August 1, 2022 August 3, 2022	Sale 600.00 Shares of Alexandria Real Estate Equities Inc @ $164.3188, Paid $12.00 Broker Commission, $2.26 SEC Fee	600.00	98,577.02	125,195.66	-26,618.64
August 1, 2022 August 3, 2022	Sale 4,950.00 Shares of Medical Properties Trust Inc @ $17.1861, Paid $1.95 SEC Fee, $99.00 Broker Commission	4,950.00	84,970.25	96,255.86	-11,285.61
August 1, 2022 August 3, 2022	Sale 3,820.00 Shares of RPT Realty @ $10.8165, Paid $0.95 SEC Fee, $76.40 Broker Commission	3,820.00	41,241.68	48,530.80	-7,289.12
August 1, 2022 August 3, 2022	Sale 270.00 Shares of Boston Properties Inc @ $89.5119, Paid $5.40 Broker Commission, $0.56 SEC Fee	270.00	24,162.25	24,225.03	-62.78
August 1, 2022 August 3, 2022	Sale 1,400.00 Shares of Empire State Realty Trust Inc @ $8.3521, Paid $0.27 SEC Fee, $28.00 Broker Commission	1,400.00	11,664.67	13,528.36	-1,863.69

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 1, 2022 August 3, 2022	Sale 1,930.00 Shares of Healthpeak Properties Inc @ $27.5483, Paid $1.22 SEC Fee, $38.60 Broker Commission	1,930.00	53,128.40	50,840.33	2,288.07
August 1, 2022 August 3, 2022	Sale 720.00 Shares of CareTrust REIT Inc @ $21.0564, Paid $0.35 SEC Fee, $14.40 Broker Commission	720.00	15,145.86	12,135.96	3,009.90
August 1, 2022 August 3, 2022	Sale 2,980.00 Shares of Acadia Realty Trust @ $17.083, Paid $1.17 SEC Fee, $59.60 Broker Commission	2,980.00	50,846.57	56,854.51	-6,007.94
August 1, 2022 August 3, 2022	Sale 1,020.00 Shares of Sun Communities Inc @ $162.5914, Paid $3.80 SEC Fee, $20.40 Broker Commission	1,020.00	165,819.03	147,130.08	18,688.95
August 1, 2022 August 3, 2022	Sale 1,210.00 Shares of Apartment Investment & Management @ $8.1536, Paid $24.20 Broker Commission, $0.23 SEC Fee	1,210.00	9,841.43	7,468.15	2,373.28
August 1, 2022 August 3, 2022	Sale 1,640.00 Shares of Kilroy Realty Corp @ $53.5173, Paid $2.01 SEC Fee, $32.80 Broker Commission	1,640.00	87,733.56	107,378.79	-19,645.23
August 1, 2022 August 3, 2022	Sale 1,714.00 Shares of Urban Edge Properties @ $16.2827, Paid $0.64 SEC Fee, $34.28 Broker Commission	1,714.00	27,873.63	30,562.81	-2,689.18
August 1, 2022 August 3, 2022	Sale 610.00 Shares of Hudson Pacific Properties Inc @ $14.9887, Paid $12.20 Broker Commission, $0.21 SEC Fee	610.00	9,130.70	17,151.13	-8,020.43
August 1, 2022 August 3, 2022	Sale 1,550.00 Shares of Welltower Inc @ $85.9902, Paid $3.06 SEC Fee, $31.00 Broker Commission	1,550.00	133,250.75	125,836.40	7,414.35
August 1, 2022 August 3, 2022	Sale 1,613.00 Shares of Rexford Industrial Realty Inc @ $64.9626, Paid $2.40 SEC Fee, $32.26 Broker Commission	1,613.00	104,750.01	83,301.57	21,448.44

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)					
August 1, 2022 August 3, 2022	Sale 1,639.00 Shares of Diversified Healthcare Trust @ $1.7655, Paid $32.78 Broker Commission, $0.07 SEC Fee	1,639.00	2,860.80	8,725.56	-5,864.76
August 1, 2022 August 3, 2022	Sale 3,800.00 Shares of Ventas Inc @ $53.2975, Paid $76.00 Broker Commission, $4.64 SEC Fee	3,800.00	202,449.86	208,564.78	-6,114.92
August 1, 2022 August 3, 2022	Sale 2,710.00 Shares of Prologis Inc @ $130.9652, Paid $8.13 SEC Fee, $54.20 Broker Commission	2,710.00	354,853.36	173,172.64	181,680.72
August 1, 2022 August 3, 2022	Sale 2,340.00 Shares of Equity Residential @ $76.4772, Paid $4.10 SEC Fee, $46.80 Broker Commission	2,340.00	178,905.75	179,990.09	-1,084.34
August 1, 2022 August 3, 2022	Sale 406.00 Shares of Equinix Inc @ $694.6192, Paid $6.46 SEC Fee, $8.12 Broker Commission	406.00	282,000.82	203,987.63	78,013.19
August 1, 2022 August 3, 2022	Sale 1,435.00 Shares of Digital Realty Trust Inc @ $130.5259, Paid $28.70 Broker Commission, $4.29 SEC Fee	1,435.00	187,271.68	196,842.34	-9,570.66
August 1, 2022 August 3, 2022	Sale 2,900.00 Shares of Sunstone Hotel Investors Inc @ $11.4171, Paid $0.76 SEC Fee, $58.00 Broker Commission	2,900.00	33,050.83	31,649.72	1,401.11
August 1, 2022 August 3, 2022	Sale 1,250.00 Shares of Simon Property Group Inc @ $108.6187, Paid $3.11 SEC Fee, $25.00 Broker Commission	1,250.00	135,745.27	141,278.00	-5,532.73
August 1, 2022 August 3, 2022	Sale 2,000.00 Shares of Outfront Media Inc @ $18.2319, Paid $0.84 SEC Fee, $40.00 Broker Commission	2,000.00	36,422.96	39,405.73	-2,982.77
August 1, 2022 August 3, 2022	Sale 768.00 Shares of Public Storage @ $324.4673, Paid $15.36 Broker Commission, $5.71 SEC Fee	768.00	249,169.82	218,645.04	30,524.78
August 1, 2022 August 3, 2022	Sale 520.00 Shares of Mid-America Apartment Communities Inc @ $181.9132, Paid $2.17 SEC Fee, $10.40 Broker Commission	520.00	94,582.29	94,600.76	-18.47

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
August 1, 2022 August 3, 2022	Sale 1,105.00 Shares of WeWork Inc @ $4.6459, Paid $0.12 SEC Fee, $22.10 Broker Commission	1,105.00	5,111.50	11,593.63	-6,482.13
August 1, 2022 August 3, 2022	Sale 2,270.00 Shares of UDR Inc @ $47.2185, Paid $45.40 Broker Commission, $2.46 SEC Fee	2,270.00	107,138.14	96,860.19	10,277.95
August 1, 2022 August 3, 2022	Sale 3,220.00 Shares of Xenia Hotels & Resorts Inc @ $16.367, Paid $1.21 SEC Fee, $64.40 Broker Commission	3,220.00	52,636.13	54,563.84	-1,927.71
August 1, 2022 August 3, 2022	Sale 1,851.00 Shares of First Industrial Realty Trust Inc @ $51.897, Paid $2.20 SEC Fee, $37.02 Broker Commission	1,851.00	96,022.13	88,531.58	7,490.55
August 1, 2022 August 3, 2022	Sale 130.00 Shares of Essex Property Trust Inc @ $280.0603, Paid $0.84 SEC Fee, $2.60 Broker Commission	130.00	36,404.40	35,512.81	891.59
August 1, 2022 August 3, 2022	Sale 2,591.00 Shares of Broadstone Net Lease Inc @ $22.3626, Paid $51.82 Broker Commission, $1.33 SEC Fee	2,591.00	57,888.35	54,950.25	2,938.10
August 1, 2022 August 3, 2022	Sale 5,060.00 Shares of Invitation Homes Inc @ $38.5058, Paid $4.47 SEC Fee, $101.20 Broker Commission	5,060.00	194,733.68	136,757.85	57,975.83
August 1, 2022 August 3, 2022	Sale 2,100.00 Shares of VICI Properties Inc @ $34.1938, Paid $42.00 Broker Commission, $1.65 SEC Fee	2,100.00	71,763.33	60,199.90	11,563.43
August 1, 2022 August 3, 2022	Sale 3,120.00 Shares of Sabra Health Care REIT Inc @ $15.5529, Paid $1.12 SEC Fee, $62.40 Broker Commission	3,120.00	48,461.53	52,945.51	-4,483.98
August 1, 2022 August 3, 2022	Sale 695.00 Shares of Omega Healthcare Investors Inc @ $31.3773, Paid $0.50 SEC Fee, $13.90 Broker Commission	695.00	21,792.82	22,475.35	-682.53

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					
July 5, 2022 July 7, 2022	Sale 11.00 Shares of Life Storage Inc @ $114.1562, Paid $0.55 Broker Commission, $0.03 SEC Fee	11.00	1,255.14	863.06	392.08
July 22, 2022 July 26, 2022	Sale 51.00 Shares of UDR Inc @ $46.1584, Paid $0.06 SEC Fee, $2.55 Broker Commission	51.00	2,351.47	2,176.15	175.32
July 27, 2022 July 29, 2022	Sale 26.00 Shares of EastGroup Properties Inc @ $164.4883, Paid $0.10 SEC Fee, $0.13 Broker Commission	26.00	4,276.47	4,156.71	119.76
July 27, 2022 July 29, 2022	Sale 47.00 Shares of Empire State Realty Trust Inc @ $7.6605, Paid $0.94 Broker Commission, $0.01 SEC Fee	47.00	359.09	454.17	-95.08
July 28, 2022 August 1, 2022	Sale 10.00 Shares of Digital Realty Trust Inc @ $136.9026, Paid $0.50 Broker Commission, $0.04 SEC Fee	10.00	1,368.49	1,371.72	-3.23
July 28, 2022 August 1, 2022	Sale 2.00 Shares of Equinix Inc @ $710.2426, Paid $0.10 Broker Commission, $0.04 SEC Fee	2.00	1,420.35	1,004.87	415.48
August 1, 2022 August 3, 2022	Sale 1,013.00 Shares of Life Storage Inc @ $124.3983, Paid $2.89 SEC Fee, $20.26 Broker Commission	1,013.00	125,992.33	79,480.57	46,511.76
August 1, 2022 August 3, 2022	Sale 2,240.00 Shares of Duke Realty Corp @ $61.8054, Paid $44.80 Broker Commission, $3.18 SEC Fee	2,240.00	138,396.12	90,395.45	48,000.67
August 1, 2022 August 3, 2022	Sale 141.00 Shares of American Tower Corp @ $268.7391, Paid $0.87 SEC Fee, $2.82 Broker Commission	141.00	37,888.52	37,252.52	636.00
August 1, 2022 August 3, 2022	Sale 2,141.00 Shares of Realty Income Corp @ $73.6894, Paid $3.62 SEC Fee, $42.82 Broker Commission	2,141.00	157,722.57	146,823.76	10,898.81
August 1, 2022 August 3, 2022	Sale 1,330.00 Shares of Spirit Realty Capital Inc @ $43.9475, Paid $1.34 SEC Fee, $26.60 Broker Commission	1,330.00	58,422.24	58,116.88	305.36

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 27, 2023 June 28, 2023	Sale 25,000.00 Par Value of United States Of Amer Treas Notes 3.625% NTS 31 May 2028 USD 'Z-2028' @ 98.16% Received Accrued Interest of $69.33	25,000.00	24,540.92	24,794.51	-253.59
June 27, 2023 June 28, 2023	Sale 134,000.00 Par Value of United States Of Amer Treas Notes 3.625% NTS 31 May 2028 USD 'Z-2028' @ 98.42% Received Accrued Interest of $371.61	134,000.00	131,888.91	132,898.59	-1,009.68
Total Sales			**$4,630,825.39**	**$4,651,523.02**	**-$20,697.63**
Total Citadel Securities LLC 8430			**$9,664,564.18**	**$9,685,261.81**	**-$20,697.63**
Citigroup Global Markets Inc - 69276					
Purchases					
July 5, 2022 July 7, 2022	Purchase 4.00 Shares of Public Storage @ $314.6588, Paid $0.20 Broker Commission	4.00	1,258.84	1,258.84	
July 5, 2022 July 7, 2022	Purchase 10.00 Shares of Broadstone Net Lease Inc @ $21.2714, Paid $0.40 Broker Commission	10.00	213.11	213.11	
July 7, 2022 July 11, 2022	Purchase 90.00 Shares of Sunstone Hotel Investors Inc @ $9.8461, Paid $1.80 Broker Commission	90.00	887.95	887.95	
July 22, 2022 July 26, 2022	Purchase 11.00 Shares of Essex Property Trust Inc @ $273.4079, Paid $0.55 Broker Commission	11.00	3,008.04	3,008.04	
July 25, 2022 July 27, 2022	Purchase 63.00 Shares of Boston Properties Inc @ $89.0383, Paid $3.15 Broker Commission	63.00	5,612.56	5,612.56	
July 28, 2022 August 1, 2022	Purchase 150.00 Shares of Douglas Emmett Inc @ $23.2377, Paid $6.00 Broker Commission	150.00	3,491.66	3,491.66	
Total Purchases			**$14,472.16**	**$14,472.16**	**$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 (continued)					
May 23, 2023 May 24, 2023	Sale 26,000.00 Par Value of United States Treasury Note/Bond 3.625% 31 Mar 2028 @ 99.31% Received Accrued Interest of $139.06	26,000.00	25,821.25	26,091.28	-270.03
June 1, 2023 June 2, 2023	Sale 43,000.00 Par Value of United States Treasury Note/Bond 3.625% 31 Mar 2028 @ 99.30% Received Accrued Interest of $268.31	43,000.00	42,697.66	43,150.96	-453.30
June 1, 2023 June 2, 2023	Sale 44,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 73.72% Received Accrued Interest of $43.04	44,000.00	32,434.61	37,870.81	-5,436.20
June 12, 2023 June 13, 2023	Sale 54,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 May 2026 @ 98.28% Received Accrued Interest of $154.26	54,000.00	53,071.88	54,000.28	-928.40
June 13, 2023 June 14, 2023	Sale 77,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 May 2026 @ 98.40% Received Accrued Interest of $227.55	77,000.00	75,769.80	77,000.41	-1,230.61
June 22, 2023 June 23, 2023	Sale 32,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 73.34% Received Accrued Interest of $67.83	32,000.00	23,470.00	27,542.40	-4,072.40
June 22, 2023 June 23, 2023	Sale 32,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 73.19% Received Accrued Interest of $67.83	32,000.00	23,420.00	27,542.41	-4,122.41
June 23, 2023 June 26, 2023	Sale 44,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 73.59% Received Accrued Interest of $100.43	44,000.00	32,379.84	37,870.81	-5,490.97
June 27, 2023 June 28, 2023	Sale 45,000.00 Par Value of United States Of Amer Treas Notes 3.625% NTS 31 May 2028 USD 'Z-2028' @ 98.51% Received Accrued Interest of $124.80	45,000.00	44,330.60	44,630.12	-299.52

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
May 8, 2023 May 9, 2023	Sale 26,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 96.77% Received Accrued Interest of $216.10	26,000.00	25,160.38	25,590.63	-430.25
May 8, 2023 May 9, 2023	Sale 13,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 96.38% Received Accrued Interest of $108.05	13,000.00	12,529.77	12,795.32	-265.55
May 11, 2023 May 12, 2023	Sale 15,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 97.85% Received Accrued Interest of $129.18	15,000.00	14,678.04	14,709.98	-31.94
May 12, 2023 May 15, 2023	Sale 23,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 97.64% Received Accrued Interest of $204.98	23,000.00	22,457.73	22,555.31	-97.58
May 12, 2023 May 15, 2023	Sale 19,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 97.83% Received Accrued Interest of $169.33	19,000.00	18,587.46	18,632.64	-45.18
May 12, 2023 May 15, 2023	Sale 4,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 Feb 2043 @ 100.00% Received Accrued Interest of $38.11	4,000.00	4,000.09	4,003.78	-3.69
May 16, 2023 May 17, 2023	Sale 39,000.00 Par Value of United States Treasury Note/Bond 3.375% 15 May 2033 @ 98.56% Received Accrued Interest of $7.15	39,000.00	38,439.38	38,951.25	-511.87
May 16, 2023 May 17, 2023	Sale 28,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Mar 2025 @ 99.55% Received Accrued Interest of $139.33	28,000.00	27,874.22	27,892.77	-18.55
May 16, 2023 May 17, 2023	Sale 40,000.00 Par Value of United States Treasury Note/Bond 3.625% 31 Mar 2028 @ 100.45% Received Accrued Interest of $186.20	40,000.00	40,181.25	40,140.43	40.82
May 17, 2023 May 18, 2023	Sale 8,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 Feb 2043 @ 98.63% Received Accrued Interest of $78.78	8,000.00	7,890.00	8,007.55	-117.55

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)					
March 29, 2023 March 30, 2023	Sale 205,000.00 Par Value of United States Treasury Note/Bond 3.5% 15 Feb 2033 @ 99.46% Received Accrued Interest of $852.28	205,000.00	203,894.92	197,629.57	6,265.35
April 20, 2023 April 21, 2023	Sale 38,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.625% 15 Oct 2027 @ 101.47% Received Accrued Interest of $10.26	38,000.00	39,085.99	38,900.60	185.39
April 24, 2023 April 25, 2023	Sale 44,000.00 Par Value of United States Treasury Note/Bond 4% 29 Feb 2028 @ 101.75% Received Accrued Interest of $267.83	44,000.00	44,770.00	43,732.20	1,037.80
April 24, 2023 April 25, 2023	Sale 45,000.00 Par Value of United States Treasury Note/Bond 4% 29 Feb 2028 @ 101.71% Received Accrued Interest of $273.91	45,000.00	45,768.92	44,726.10	1,042.82
April 25, 2023 April 26, 2023	Sale 16,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.625% 15 Oct 2027 @ 101.93% Received Accrued Interest of $7.93	16,000.00	16,547.74	16,379.19	168.55
April 26, 2023 April 27, 2023	Sale 42,000.00 Par Value of United States Treasury Note/Bond 4% 29 Feb 2028 @ 102.20% Received Accrued Interest of $264.78	42,000.00	42,925.83	41,744.36	1,181.47
April 27, 2023 April 28, 2023	Sale 75,000.00 Par Value of United States Treasury Note/Bond 3.625% 31 Mar 2028 @ 100.28% Received Accrued Interest of $207.99	75,000.00	75,212.97	75,263.30	-50.33
April 27, 2023 April 28, 2023	Sale 17,000.00 Par Value of United States Treasury Note/Bond 3.625% 31 Mar 2028 @ 100.12% Received Accrued Interest of $47.14	17,000.00	17,020.67	17,059.68	-39.01
May 5, 2023 May 8, 2023	Sale 26,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 97.84% Received Accrued Interest of $213.49	26,000.00	25,439.38	25,590.64	-151.26
May 8, 2023 May 9, 2023	Sale 26,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 96.59% Received Accrued Interest of $216.10	26,000.00	25,113.13	25,590.63	-477.50

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 14, 2023 February 15, 2023	Sale 30,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 102.78% Received Accrued Interest of $314.50	30,000.00	30,833.20	30,511.92	321.28
February 28, 2023 March 1, 2023	Sale 163,000.00 Par Value of United States Treasury Bill Zero 25 May 2023 @ 98.90%	163,000.00	159,843.73	159,843.73	
February 28, 2023 March 1, 2023	Sale 25,000.00 Par Value of United States Treasury Bill Zero 27 Jul 2023 @ 98.06%	25,000.00	24,456.25	24,456.25	
March 2, 2023 March 3, 2023	Sale 21,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 93.30% Received Accrued Interest of $33.65	21,000.00	19,592.34	20,644.79	-1,052.45
March 7, 2023 March 8, 2023	Sale 55,000.00 Par Value of United States Treasury Note/Bond 4% 15 Feb 2026 @ 98.38% Received Accrued Interest of $127.62	55,000.00	54,106.25	54,833.26	-727.01
March 10, 2023 March 13, 2023	Sale 444,000.00 Par Value of United States Treasury Note/Bond 4.625% 28 Feb 2025 @ 99.81% Received Accrued Interest of $725.42	444,000.00	443,167.50	441,977.23	1,190.27
March 10, 2023 March 13, 2023	Sale 8,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 98.81% Received Accrued Interest of $20.83	8,000.00	7,905.00	7,864.68	40.32
March 13, 2023 March 14, 2023	Sale 4,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 101.07% Received Accrued Interest of $10.81	4,000.00	4,042.97	3,932.34	110.63
March 23, 2023 March 24, 2023	Sale 33,000.00 Par Value of United States Treasury Note/Bond 4% 29 Feb 2028 @ 102.50% Received Accrued Interest of $86.09	33,000.00	33,825.00	32,799.14	1,025.86
March 24, 2023 March 27, 2023	Sale 32,000.00 Par Value of United States Treasury Note/Bond 3.5% 31 Jan 2028 @ 100.28% Received Accrued Interest of $170.17	32,000.00	32,090.00	31,536.55	553.45

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)					
December 28, 2022 December 29, 2022	Sale 43,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Oct 2027 @ 100.66% Received Accrued Interest of $289.09	43,000.00	43,282.19	43,093.13	189.06
December 28, 2022 December 29, 2022	Sale 78,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Nov 2027 @ 99.56% Received Accrued Interest of $240.80	78,000.00	77,658.75	77,806.93	-148.18
December 28, 2022 December 29, 2022	Sale 35,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Oct 2027 @ 100.48% Received Accrued Interest of $235.31	35,000.00	35,169.53	35,075.80	93.73
January 25, 2023 January 26, 2023	Sale 7,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 106.95% Received Accrued Interest of $55.69	7,000.00	7,486.17	7,044.53	441.64
January 26, 2023 January 30, 2023	Sale 10,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 105.13% Received Accrued Interest of $86.60	10,000.00	10,512.89	10,139.65	373.24
February 2, 2023 February 3, 2023	Sale 20,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 108.77% Received Accrued Interest of $176.80	20,000.00	21,753.13	20,332.85	1,420.28
February 2, 2023 February 3, 2023	Sale 4,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 107.97% Received Accrued Interest of $35.36	4,000.00	4,318.75	4,078.52	240.23
February 6, 2023 February 7, 2023	Sale 18,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 105.92% Received Accrued Interest of $167.07	18,000.00	19,065.94	18,366.13	699.81
February 7, 2023 February 8, 2023	Sale 21,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 105.44% Received Accrued Interest of $197.24	21,000.00	22,141.88	21,427.15	714.73
February 9, 2023 February 10, 2023	Sale 26,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 106.50% Received Accrued Interest of $249.94	26,000.00	27,690.00	26,528.87	1,161.13

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
November 7, 2022 November 8, 2022	Sale 13,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 77.95% Received Accrued Interest of $90.08	13,000.00	10,133.91	11,590.19	-1,456.28
November 8, 2022 November 9, 2022	Sale 15,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 78.80% Received Accrued Interest of $105.16	15,000.00	11,819.88	13,373.29	-1,553.41
November 14, 2022 November 15, 2022	Sale 63,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 102.14%	63,000.00	64,351.05	63,137.14	1,213.91
November 15, 2022 November 16, 2022	Sale 8,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 102.66% Received Accrued Interest of $0.91	8,000.00	8,212.50	8,017.42	195.08
November 21, 2022 November 23, 2022	Sale 7,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 102.41% Received Accrued Interest of $6.38	7,000.00	7,168.71	7,020.93	147.78
November 23, 2022 November 25, 2022	Sale 121,000.00 Par Value of United States Treasury Note/Bond 4.375% 31 Oct 2024 @ 99.70% Received Accrued Interest of $365.59	121,000.00	120,640.78	120,743.75	-102.97
November 29, 2022 November 30, 2022	Sale 7,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 103.13% Received Accrued Interest of $11.96	7,000.00	7,218.75	7,029.89	188.86
November 30, 2022 December 1, 2022	Sale 71,000.00 Par Value of United States Of Amer Treas Notes 4.25% Nts 31 Oct 2027 USD 'AF-2027' @ 100.42% Received Accrued Interest of $250.80	71,000.00	71,299.53	71,059.46	240.07
December 22, 2022 December 23, 2022	Sale 78,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Nov 2027 @ 100.41% Received Accrued Interest of $190.98	78,000.00	78,316.88	77,806.94	509.94

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 24, 2022 August 25, 2022	Sale 20,000.00 Par Value of United States Treasury Note/Bond 3% 30 Jun 2024 @ 99.35% Received Accrued Interest of $91.30	20,000.00	19,869.54	19,966.79	-97.25
August 29, 2022 August 30, 2022	Sale 5,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 95.09% Received Accrued Interest of $6.11	5,000.00	4,754.69	4,862.67	-107.98
September 13, 2022 September 14, 2022	Sale 25,000.00 Par Value of United States Treasury Note/Bond 3% 30 Jun 2024 @ 98.55% Received Accrued Interest of $154.89	25,000.00	24,638.67	24,958.48	-319.81
September 23, 2022 September 26, 2022	Sale 26,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 91.93% Received Accrued Interest of $81.60	26,000.00	23,900.71	24,670.89	-770.18
October 18, 2022 October 19, 2022	Sale 15,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 89.97% Received Accrued Interest of $72.86	15,000.00	13,495.90	14,034.05	-538.15
October 19, 2022 October 20, 2022	Sale 12,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 88.98% Received Accrued Interest of $59.18	12,000.00	10,677.19	11,227.24	-550.05
November 3, 2022 November 4, 2022	Sale 21,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 80.38% Received Accrued Interest of $138.67	21,000.00	16,878.75	18,722.61	-1,843.86
November 4, 2022 November 7, 2022	Sale 21,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 79.88% Received Accrued Interest of $143.80	21,000.00	16,773.75	18,722.61	-1,948.86
November 4, 2022 November 7, 2022	Sale 15,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 88.74% Received Accrued Interest of $94.16	15,000.00	13,310.74	13,987.36	-676.62

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)					
July 29, 2022 August 1, 2022	Sale 20,000.00 Par Value of United States Treasury Note/Bond 2.5% 30 Apr 2024 @ 99.29% Received Accrued Interest of $126.36	20,000.00	19,857.81	19,924.52	-66.71
August 8, 2022 August 9, 2022	Sale 20,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 May 2032 @ 100.93% Received Accrued Interest of $134.38	20,000.00	20,185.15	20,381.14	-195.99
August 9, 2022 August 10, 2022	Sale 30,000.00 Par Value of United States Treasury Note/Bond 2.625% 31 May 2027 @ 98.41% Received Accrued Interest of $152.77	30,000.00	29,521.87	29,726.01	-204.14
August 11, 2022 August 12, 2022	Sale 35,000.00 Par Value of United States Treasury Note/Bond 2.75% 31 Jul 2027 @ 99.15% Received Accrued Interest of $31.39	35,000.00	34,703.32	34,732.63	-29.31
August 11, 2022 August 12, 2022	Sale 25,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 May 2032 @ 100.25% Received Accrued Interest of $173.83	25,000.00	25,062.50	25,476.43	-413.93
August 11, 2022 August 12, 2022	Sale 35,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 94.56% Received Accrued Interest of $243.36	35,000.00	33,096.87	33,690.14	-593.27
August 12, 2022 August 15, 2022	Sale 35,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 94.86% Received Accrued Interest of $251.56	35,000.00	33,200.58	33,690.13	-489.55
August 16, 2022 August 17, 2022	Sale 465,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 Jun 2025 @ 99.01% Received Accrued Interest of $2,301.18	465,000.00	460,404.49	463,397.50	-2,993.01
August 17, 2022 August 18, 2022	Sale 20,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 98.82% Received Accrued Interest of $4.48	20,000.00	19,764.07	19,987.99	-223.92

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					
July 12, 2022 July 13, 2022	Sale 250,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 Jun 2025 @ 99.45% Received Accrued Interest of $549.86	250,000.00	248,630.13	249,138.44	-508.31
July 13, 2022 July 14, 2022	Sale 90,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 Jun 2025 @ 99.22% Received Accrued Interest of $205.02	90,000.00	89,296.88	89,689.84	-392.96
July 20, 2022 July 21, 2022	Sale 115,000.00 Par Value of United States Treasury Note/Bond 3% 15 Jul 2025 @ 99.47% Received Accrued Interest of $56.25	115,000.00	114,389.06	114,746.37	-357.31
July 21, 2022 July 22, 2022	Sale 6,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 95.96% Received Accrued Interest of $31.88	6,000.00	5,757.87	5,767.68	-9.81
July 22, 2022 July 25, 2022	Sale 130,000.00 Par Value of United States Treasury Note/Bond 3% 15 Jul 2025 @ 100.16% Received Accrued Interest of $105.98	130,000.00	130,203.13	129,713.28	489.85
July 25, 2022 July 26, 2022	Sale 130,000.00 Par Value of United States Treasury Note/Bond 3% 15 Jul 2025 @ 100.03% Received Accrued Interest of $116.58	130,000.00	130,040.62	129,713.29	327.33
July 26, 2022 July 27, 2022	Sale 85,000.00 Par Value of United States Treasury Note/Bond 3% 30 Jun 2024 @ 99.98% Received Accrued Interest of $187.09	85,000.00	84,986.72	84,848.75	137.97
July 27, 2022 July 28, 2022	Sale 130,000.00 Par Value of United States Treasury Note/Bond 3.25% 30 Jun 2027 @ 101.50% Received Accrued Interest of $321.47	130,000.00	131,955.08	130,650.92	1,304.16
July 28, 2022 July 29, 2022	Sale 160,000.00 Par Value of United States Treasury Note/Bond 3% 30 Jun 2024 @ 99.98% Received Accrued Interest of $378.26	160,000.00	159,962.50	159,734.29	228.21

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)					
May 31, 2023 June 1, 2023	Purchase 40,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 May 2053 @ 95.77% Paid Accrued Interest of $66.98	40,000.00	38,306.25	38,306.25	
June 1, 2023 June 2, 2023	Purchase 42,000.00 Par Value of United States Of Amer Treas Notes 3.625% NTS 31 May 2028 USD 'Z-2028' @ 99.50% Paid Accrued Interest of $8.32	42,000.00	41,790.00	41,790.00	
June 1, 2023 June 2, 2023	Purchase 35,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 98.31% Paid Accrued Interest of $66.34	35,000.00	34,409.38	34,409.38	
June 12, 2023 June 15, 2023	Purchase 52,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Jun 2026 Usd 'Ap-2026' @ 99.75%	52,000.00	51,869.25	51,869.25	
June 13, 2023 June 15, 2023	Purchase 74,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Jun 2026 @ 99.88%	74,000.00	73,907.50	73,907.50	
June 22, 2023 June 23, 2023	Purchase 26,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 97.73% Paid Accrued Interest of $106.77	26,000.00	25,409.06	25,409.06	
June 22, 2023 June 23, 2023	Purchase 26,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 97.53% Paid Accrued Interest of $106.77	26,000.00	25,358.17	25,358.17	
June 23, 2023 June 26, 2023	Purchase 35,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 98.00% Paid Accrued Interest of $154.79	35,000.00	34,300.00	34,300.00	
June 27, 2023 June 30, 2023	Purchase 44,000.00 Par Value of WI Treasury Sec 4% 30 Jun 2028 @ 100.18%	44,000.00	44,079.13	44,079.13	
June 27, 2023 June 30, 2023	Purchase 131,000.00 Par Value of WI Treasury Sec 4% 30 Jun 2028 @ 100.09%	131,000.00	131,117.73	131,117.73	
June 27, 2023 June 30, 2023	Purchase 24,000.00 Par Value of WI Treasury Sec 4% 30 Jun 2028 @ 99.82%	24,000.00	23,956.93	23,956.93	
Total Purchases			**$5,033,738.79**	**$5,033,738.79**	**$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
Purchases (continued)					
May 5, 2023 May 15, 2023	Purchase 26,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2053 Usd1000 'Bonds 05/53' @ 97.95%	26,000.00	25,466.63	25,466.63	
May 8, 2023 May 15, 2023	Purchase 26,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2053 Usd1000 'Bonds 05/53' @ 96.88%	26,000.00	25,189.69	25,189.69	
May 11, 2023 May 15, 2023	Purchase 15,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2053 Usd1000 'Bonds 05/53' @ 97.94%	15,000.00	14,690.52	14,690.52	
May 12, 2023 May 15, 2023	Purchase 23,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2053 Usd1000 'Bonds 05/53' @ 97.72%	23,000.00	22,475.31	22,475.31	
May 12, 2023 May 15, 2023	Purchase 19,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2053 Usd1000 'Bonds 05/53' @ 97.91%	19,000.00	18,602.19	18,602.19	
May 8, 2023 May 15, 2023	Purchase 26,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2053 Usd1000 'Bonds 05/53' @ 96.71%	26,000.00	25,144.44	25,144.44	
May 17, 2023 May 31, 2023	Purchase 8,000.00 Par Value of United States Of Amer Treas Bonds 3.75% Bds 15 May 2043 USD1000 'Bond 05/43' @ 98.60% Paid Accrued Interest of $13.48	8,000.00	7,888.13	7,888.13	
May 12, 2023 May 31, 2023	Purchase 4,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 99.93% Paid Accrued Interest of $6.74	4,000.00	3,997.12	3,997.12	
May 23, 2023 May 31, 2023	Purchase 25,000.00 Par Value of United States Of Amer Treas Notes 3.625% NTS 31 May 2028 USD 'Z-2028' @ 99.51%	25,000.00	24,878.33	24,878.33	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 23, 2023 March 31, 2023	Purchase 33,000.00 Par Value of United States Of Amer Treas Notes 3.375% Nts 31 Mar 2028 USD 'W-2028' @ 100.87%	33,000.00	33,286.72	33,286.72	
March 29, 2023 March 31, 2023	Purchase 887,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Mar 2025 @ 99.66%	887,000.00	883,950.94	883,950.94	
April 6, 2023 April 11, 2023	Purchase 11,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 101.55% Paid Accrued Interest of $60.58	11,000.00	11,171.02	11,171.02	
April 20, 2023 April 28, 2023	Purchase 35,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.25% 15 Apr 2028 @ 99.70% Paid Accrued Interest of $15.58	35,000.00	34,980.37	34,980.37	
April 25, 2023 April 28, 2023	Purchase 15,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.25% 15 Apr 2028 @ 100.25% Paid Accrued Interest of $6.68	15,000.00	15,073.74	15,073.74	
April 27, 2023 May 1, 2023	Purchase 74,000.00 Par Value of United States Treasury Note/Bond 3.5% 30 Apr 2028 @ 99.74% Paid Accrued Interest of $7.04	74,000.00	73,809.22	73,809.22	
April 24, 2023 May 1, 2023	Purchase 43,000.00 Par Value of United States Treasury Note/Bond 3.5% 30 Apr 2028 @ 99.59% Paid Accrued Interest of $4.09	43,000.00	42,824.32	42,824.32	
April 24, 2023 May 1, 2023	Purchase 44,000.00 Par Value of United States Treasury Note/Bond 3.5% 30 Apr 2028 @ 99.55% Paid Accrued Interest of $4.18	44,000.00	43,800.32	43,800.32	
April 26, 2023 May 1, 2023	Purchase 41,000.00 Par Value of United States Treasury Note/Bond 3.5% 30 Apr 2028 @ 100.05% Paid Accrued Interest of $3.90	41,000.00	41,018.59	41,018.59	
April 27, 2023 May 1, 2023	Purchase 17,000.00 Par Value of United States Treasury Note/Bond 3.5% 30 Apr 2028 @ 99.58% Paid Accrued Interest of $1.62	17,000.00	16,928.28	16,928.28	

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)					
February 2, 2023 February 15, 2023	Purchase 21,000.00 Par Value of UNITED STATES OF AMER TREAS BONDS 0% BDS 15 Feb 2053 USD1000 'BOND 02/2053' @ 101.83%	21,000.00	21,384.17	21,384.17	
February 6, 2023 February 15, 2023	Purchase 19,000.00 Par Value of UNITED STATES OF AMER TREAS BONDS 0% BDS 15 Feb 2053 USD1000 'BOND 02/2053' @ 99.08%	19,000.00	18,824.44	18,824.44	
February 9, 2023 February 15, 2023	Purchase 28,000.00 Par Value of UNITED STATES OF AMER TREAS BONDS 0% BDS 15 Feb 2053 USD1000 'BOND 02/2053' @ 99.59%	28,000.00	27,884.16	27,884.16	
February 7, 2023 February 15, 2023	Purchase 22,000.00 Par Value of UNITED STATES OF AMER TREAS BONDS 3.625% BDS 15 Feb 2053 USD1000'BOND 02/2053 @ 98.61%	22,000.00	21,694.83	21,694.83	
February 14, 2023 February 16, 2023	Purchase 14,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 96.80% Paid Accrued Interest of $1.40	14,000.00	13,551.56	13,551.56	
February 28, 2023 March 1, 2023	Purchase 61,000.00 Par Value of United States Treasury Note/Bond 3.5% 15 Feb 2033 @ 96.45% Paid Accrued Interest of $82.57	61,000.00	58,836.41	58,836.41	
March 2, 2023 March 6, 2023	Purchase 42,000.00 Par Value of United States Treasury Note/Bond 3.5% 15 Feb 2033 @ 95.41% Paid Accrued Interest of $77.15	42,000.00	40,070.63	40,070.63	
March 7, 2023 March 15, 2023	Purchase 53,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 0% NTS 15 Mar 2026 USD 'AL-2026' @ 100.16%	53,000.00	53,086.76	53,086.76	
March 15, 2023 March 16, 2023	Purchase 12,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.625% 15 Oct 2027 @ 101.83% Paid Accrued Interest of $81.90	12,000.00	12,290.72	12,290.72	
March 15, 2023 March 16, 2023	Purchase 8,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.625% 15 Oct 2027 @ 101.73% Paid Accrued Interest of $54.60	8,000.00	8,185.64	8,185.64	

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)					
December 28, 2022 January 3, 2023	Purchase 34,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Dec 2027 @ 99.54% Paid Accrued Interest of $10.92	34,000.00	33,843.14	33,843.14	
December 28, 2022 January 3, 2023	Purchase 42,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Dec 2027 @ 99.72% Paid Accrued Interest of $13.49	42,000.00	41,880.83	41,880.83	
December 28, 2022 January 3, 2023	Purchase 77,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Dec 2027 @ 99.55% Paid Accrued Interest of $24.73	77,000.00	76,655.90	76,655.90	
December 22, 2022 January 3, 2023	Purchase 77,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Dec 2027 @ 100.42% Paid Accrued Interest of $24.73	77,000.00	77,321.44	77,321.44	
January 12, 2023 January 17, 2023	Purchase 3,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 107.82% Paid Accrued Interest of $20.88	3,000.00	3,234.49	3,234.49	
January 18, 2023 January 20, 2023	Purchase 7,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 107.95% Paid Accrued Interest of $51.05	7,000.00	7,556.45	7,556.45	
January 26, 2023 January 30, 2023	Purchase 4,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 105.21% Paid Accrued Interest of $34.64	4,000.00	4,208.44	4,208.44	
January 26, 2023 January 30, 2023	Purchase 13,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 106.93% Paid Accrued Interest of $109.17	13,000.00	13,900.35	13,900.35	
January 31, 2023 February 2, 2023	Purchase 8,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 104.92% Paid Accrued Interest of $72.02	8,000.00	8,393.44	8,393.44	
February 2, 2023 February 6, 2023	Purchase 9,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jan 2025 @ 100.07% Paid Accrued Interest of $6.15	9,000.00	9,006.68	9,006.68	

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)					
November 3, 2022 November 15, 2022	Purchase 18,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 98.04%	18,000.00	17,646.88	17,646.88	
November 4, 2022 November 15, 2022	Purchase 18,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 97.50%	18,000.00	17,550.00	17,550.00	
November 14, 2022 November 16, 2022	Purchase 81,000.00 Par Value of United States Treasury Note/Bond 4.375% 31 Oct 2024 @ 99.95% Paid Accrued Interest of $156.63	81,000.00	80,955.70	80,955.70	
November 15, 2022 November 17, 2022	Purchase 22,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 100.30% Paid Accrued Interest of $4.86	22,000.00	22,065.31	22,065.31	
November 15, 2022 November 17, 2022	Purchase 25,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 102.69% Paid Accrued Interest of $5.70	25,000.00	25,672.85	25,672.85	
November 17, 2022 November 21, 2022	Purchase 11,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 102.81% Paid Accrued Interest of $7.52	11,000.00	11,308.95	11,308.95	
November 22, 2022 November 25, 2022	Purchase 7,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 103.04% Paid Accrued Interest of $7.98	7,000.00	7,213.01	7,213.01	
November 23, 2022 November 30, 2022	Purchase 117,000.00 Par Value of United States Treasury Note/Bond 4.5% 30 Nov 2024 @ 100.00%	117,000.00	117,000.00	117,000.00	
November 28, 2022 November 30, 2022	Purchase 14,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 103.65% Paid Accrued Interest of $23.93	14,000.00	14,511.33	14,511.33	
November 30, 2022 December 1, 2022	Purchase 70,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Nov 2027 @ 99.50% Paid Accrued Interest of $7.45	70,000.00	69,650.00	69,650.00	
December 29, 2022 January 3, 2023	Purchase 64,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Dec 2027 @ 99.66% Paid Accrued Interest of $20.55	64,000.00	63,780.00	63,780.00	

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 11, 2022 August 15, 2022	Purchase 35,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 97.26%	35,000.00	34,040.50	34,040.50	
August 12, 2022 August 15, 2022	Purchase 35,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 97.56%	35,000.00	34,146.88	34,146.88	
August 16, 2022 August 17, 2022	Purchase 440,000.00 Par Value of United States Treasury Note/Bond 3.125% 15 Aug 2025 @ 99.75% Paid Accrued Interest of $74.73	440,000.00	438,900.00	438,900.00	
August 19, 2022 August 23, 2022	Purchase 40,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 98.07% Paid Accrued Interest of $23.91	40,000.00	39,228.13	39,228.13	
August 29, 2022 August 31, 2022	Purchase 5,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 96.90% Paid Accrued Interest of $5.98	5,000.00	4,845.12	4,845.12	
September 12, 2022 September 13, 2022	Purchase 49,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 90.84% Paid Accrued Interest of $115.84	49,000.00	44,511.53	44,511.53	
September 28, 2022 September 30, 2022	Purchase 76,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 30 Sep 2024 Usd 'Bh-2024' @ 100.23%	76,000.00	76,178.13	76,178.13	
October 31, 2022 November 1, 2022	Purchase 42,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 89.66% Paid Accrued Interest of $244.81	42,000.00	37,655.63	37,655.63	
November 8, 2022 November 9, 2022	Purchase 71,000.00 Par Value of United States Treasury Note/Bond 4.375% 31 Oct 2024 @ 99.41% Paid Accrued Interest of $77.23	71,000.00	70,583.98	70,583.98	
November 8, 2022 November 15, 2022	Purchase 13,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 96.28%	13,000.00	12,515.90	12,515.90	

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)					
July 22, 2022 July 25, 2022	Purchase 195,000.00 Par Value of United States Treasury Note/Bond 3% 30 Jun 2024 @ 100.03% Paid Accrued Interest of $397.42	195,000.00	195,064.63	195,064.63	
July 25, 2022 July 26, 2022	Purchase 195,000.00 Par Value of United States Treasury Note/Bond 3% 30 Jun 2024 @ 99.94% Paid Accrued Interest of $413.32	195,000.00	194,887.76	194,887.76	
July 28, 2022 July 29, 2022	Purchase 20,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 May 2032 @ 101.70% Paid Accrued Interest of $117.19	20,000.00	20,340.62	20,340.62	
July 26, 2022 August 1, 2022	Purchase 80,000.00 Par Value of United States Treasury Note/Bond 3% 31 Jul 2024 @ 100.00% Paid Accrued Interest of $6.52	80,000.00	80,000.00	80,000.00	
July 27, 2022 August 1, 2022	Purchase 130,000.00 Par Value of United States Treasury Note/Bond 2.75% 31 Jul 2027 @ 99.25% Paid Accrued Interest of $9.72	130,000.00	129,025.00	129,025.00	
July 27, 2022 August 1, 2022	Purchase 5,000.00 Par Value of United States Treasury Note/Bond 3% 31 Jul 2024 @ 100.04% Paid Accrued Interest of $0.41	5,000.00	5,002.15	5,002.15	
July 28, 2022 August 1, 2022	Purchase 155,000.00 Par Value of United States Treasury Note/Bond 3% 31 Jul 2024 @ 100.00% Paid Accrued Interest of $12.64	155,000.00	155,000.00	155,000.00	
July 28, 2022 August 1, 2022	Purchase 110,000.00 Par Value of United States Treasury Note/Bond 2.75% 31 Jul 2027 @ 100.07% Paid Accrued Interest of $8.22	110,000.00	110,077.34	110,077.34	
July 29, 2022 August 1, 2022	Purchase 15,000.00 Par Value of United States Treasury Note/Bond 3% 31 Jul 2024 @ 100.25% Paid Accrued Interest of $1.22	15,000.00	15,037.50	15,037.50	
August 9, 2022 August 11, 2022	Purchase 25,000.00 Par Value of United States Treasury Note/Bond 3% 31 Jul 2024 @ 99.48% Paid Accrued Interest of $22.42	25,000.00	24,871.09	24,871.09	

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)					
May 4, 2023 May 11, 2023	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @83.703125 %	125,000.00	104,628.91	102,758.79	1,870.12
May 5, 2023 May 11, 2023	Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 5/15/53 @99.46875 %	225,000.00	223,804.69	223,831.05	-26.36
May 10, 2023 May 18, 2023	Sale 150,000.00 Par Value 150,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 5/15/2051 @88.12890625 %	150,000.00	132,193.36	131,296.88	896.48
June 5, 2023 June 13, 2023	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 6/15/53 @91.28320313 %	25,000.00	22,820.80	23,117.19	-296.39
June 6, 2023 June 13, 2023	Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 6/15/53 @98.37695313 %	225,000.00	221,348.14	223,892.58	-2,544.44
June 5, 2023 June 13, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 6/15/53 @91.28320313 %	50,000.00	45,641.60	46,367.19	-725.59
Total Sales			**$6,428,277.46**	**$6,443,573.10**	**-$10,774.68**
Total Barclays Capital Inc. Fixed In 7256			**$15,983,186.93**	**$15,998,482.57**	**-$10,774.68**
Citadel Securities LLC 8430					
Purchases					
July 12, 2022 July 15, 2022	Purchase 245,000.00 Par Value of United States Treasury Note/Bond 3% 15 Jul 2025 @ 99.81%	245,000.00	244,540.63	244,540.63	
July 20, 2022 July 21, 2022	Purchase 175,000.00 Par Value of United States Treasury Note/Bond 3% 30 Jun 2024 @ 99.62% Paid Accrued Interest of $299.59	175,000.00	174,342.22	174,342.22	
July 21, 2022 July 22, 2022	Purchase 5,000.00 Par Value of United States Treasury Inflation Indexed Bonds .125% 15 Feb 2052 @ 78.38% Paid Accrued Interest of $2.84	5,000.00	4,100.26	4,100.26	

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)					
March 1, 2023 March 13, 2023	Sale 125,000.00 Par Value 125,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @80.80078125 %	125,000.00	101,000.98	104,982.91	-3,981.93
March 3, 2023 March 13, 2023	Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 3/15/53 @97.95507813 %	225,000.00	220,398.93	224,305.66	-3,906.73
February 16, 2023 March 13, 2023	Sale 175,000.00 Par Value 56,922.11 Current Face of Freddie Mac Gold Pool FG G67703 3.5% 01 Apr 2047 @93.78125 % Received Accrued Interest of $66.41	56,922.11	53,382.27	59,083.62	-5,701.35
March 15, 2023 March 16, 2023	Sale 7,000.00 Par Value of United States Treasury Note/Bond 3.5% 31 Jan 2028 @ 99.49% Received Accrued Interest of $29.78	7,000.00	6,964.18	6,898.62	65.56
March 29, 2023 March 30, 2023	Sale 333,000.00 Par Value of United States Treasury Bill Zero 15 Jun 2023 @ 99.03%	333,000.00	329,047.77	329,047.77	
March 31, 2023 April 13, 2023	Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 4/15/53 @99.48632812 %	225,000.00	223,844.24	220,362.61	3,481.63
March 31, 2023 April 13, 2023	Reversal of Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 4/15/53 @99.48632812 %	225,000.00	223,844.24	220,362.61	-3,481.63
March 31, 2023 April 13, 2023	Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 4/15/53 @99.48632813 %	225,000.00	223,844.24	220,362.61	3,481.63
March 31, 2023 April 13, 2023	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/53 @82.1113281 %	125,000.00	102,639.16	102,003.28	635.88
May 1, 2023 May 11, 2023	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 5/15/53 @92.36328125 %	25,000.00	23,090.82	23,145.51	-54.69

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)					
January 17, 2023 February 13, 2023	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/53 @83.7265625 %	75,000.00	62,794.92	61,546.88	1,248.04
January 17, 2023 February 13, 2023	Sale 125,000.00 Par Value 125,000.00 Current Face of Fnma Tba 30yr Mpt 4.500% 2/15/48 @98.36132813 %	125,000.00	122,951.66	122,211.91	739.75
February 15, 2023 February 17, 2023	Sale 14,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 102.48% Received Accrued Interest of $149.96	14,000.00	14,347.27	14,238.90	108.37
February 27, 2023 February 28, 2023	Sale 13,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 94.95% Received Accrued Interest of $16.92	13,000.00	12,343.40	12,824.63	-481.23
February 28, 2023 March 1, 2023	Sale 24,000.00 Par Value of United States Treasury Note/Bond 3.5% 15 Feb 2033 @ 96.64% Received Accrued Interest of $32.49	24,000.00	23,193.75	23,264.99	-71.24
February 16, 2023 March 13, 2023	Sale 175,000.00 Par Value 57,329.22 Current Face of Freddie Mac Gold Pool FG G67703 3.5% 01 Apr 2047 @93.78125 % Received Accrued Interest of $66.88	57,329.20	53,764.06	59,506.17	-5,742.11
February 16, 2023 March 13, 2023	Reversal of Sale 175,000.00 Par Value 57,329.22 Current Face of Freddie Mac Gold Pool FG G67703 3.5% 01 Apr 2047 @93.78125 % Received Accrued Interest of $66.88	57,329.20	53,764.06	59,506.17	5,742.11
March 3, 2023 March 13, 2023	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 3/15/53 @95.84375 %	125,000.00	119,804.69	122,924.80	-3,120.11
March 2, 2023 March 13, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 3/15/53 @89.796875 %	50,000.00	44,898.44	45,828.13	-929.69

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)					
November 1, 2022 November 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 52 @82.06445313 %	100,000.00	82,064.45	85,117.19	-3,052.74
November 22, 2022 December 13, 2022	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2052 @81.62890625 %	200,000.00	163,257.81	160,203.13	3,054.68
November 29, 2022 December 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2052 @84.76757813 %	100,000.00	84,767.58	82,058.59	2,708.99
November 28, 2022 December 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2052 @82.09960938 %	100,000.00	82,099.61	80,054.69	2,044.92
December 9, 2022 January 12, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/53 @82.96875 %	50,000.00	41,484.38	41,038.09	446.29
January 4, 2023 January 12, 2023	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/53 @85.53320313 %	100,000.00	85,533.20	84,855.47	677.73
January 6, 2023 January 12, 2023	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR 5.000% 15 Jan 2050 @99.9375 %	75,000.00	74,953.13	74,589.84	363.29
January 31, 2023 February 1, 2023	Sale 5,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 104.91% Received Accrued Interest of $44.44	5,000.00	5,245.51	5,079.60	165.91
February 1, 2023 February 2, 2023	Sale 35,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jan 2025 @ 100.05% Received Accrued Interest of $7.98	35,000.00	35,017.78	34,954.90	62.88
January 18, 2023 February 13, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of Fnma Tba 30yr Mpt 4.500% 2/15/48 @99.1875 %	50,000.00	49,593.75	48,515.62	1,078.13

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
August 29, 2022 September 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 9/15/52 @92.91015625 %	50,000.00	46,455.08	47,524.41	-1,069.33
August 25, 2022 September 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/52 @89.81445313 %	100,000.00	89,814.45	91,921.88	-2,107.43
August 31, 2022 September 14, 2022	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 9/15/52 @99.65820313 %	200,000.00	199,316.41	201,101.56	-1,785.15
September 23, 2022 September 26, 2022	Sale 8,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 92.22% Received Accrued Interest of $25.11	8,000.00	7,377.81	7,591.05	-213.24
September 9, 2022 October 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 3.500%15 Oct 2052 @94.36328125 %	100,000.00	94,363.28	95,156.25	-792.97
October 6, 2022 October 13, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 5.000%15 Oct 2052 @97.92382813 %	25,000.00	24,480.96	24,976.56	-495.60
September 28, 2022 October 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2052 @85.14453125 %	100,000.00	85,144.53	89,777.34	-4,632.81
September 12, 2022 October 13, 2022	Sale 325,000.00 Par Value 325,000.00 Current Face of UMBS TBA 30YR MPT 4.500%15 Oct 2052 @99.0234375 %	325,000.00	321,826.17	322,603.51	-777.34
September 12, 2022 October 13, 2022	Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 4.500%15 Oct 2052 @99.0234375 %	225,000.00	222,802.73	223,198.24	-395.51
October 7, 2022 November 14, 2022	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @80.0859375 %	200,000.00	160,171.88	163,045.69	-2,873.81

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)					
July 5, 2022 July 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 7/15/52 @94.3203125 %	75,000.00	70,740.23	70,769.53	-29.30
August 4, 2022 August 5, 2022	Sale 45,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 May 2032 @ 101.55% Received Accrued Interest of $288.28	45,000.00	45,696.09	45,857.58	-161.49
July 28, 2022 August 11, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 8/15/52 @96.12109375 %	175,000.00	168,211.91	162,784.18	5,427.73
July 21, 2022 August 11, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/52 @87.5 %	25,000.00	21,875.00	21,718.10	156.90
July 27, 2022 August 11, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @92 %	100,000.00	92,000.00	88,923.83	3,076.17
July 21, 2022 August 11, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/52 @87.5 %	100,000.00	87,500.00	86,042.97	1,457.03
July 27, 2022 August 11, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 8/15/52 @95.15625 %	150,000.00	142,734.38	140,654.30	2,080.08
July 27, 2022 August 11, 2022	Sale 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 8/15/52 @100.75 %	275,000.00	277,062.50	274,344.73	2,717.77
July 27, 2022 August 11, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/52 @88.9375 %	50,000.00	44,468.75	43,839.84	628.91
August 19, 2022 September 14, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @87.71875 %	25,000.00	21,929.69	22,222.17	-292.48

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 10, 2023 June 20, 2023	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 6/15/53 @88.234375 %	150,000.00	132,351.56	132,351.56	
May 10, 2023 June 20, 2023	Purchase 150,000.00 Par Value 150,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 6/15/53 @88.234375 %	150,000.00	132,351.56	132,351.56	
Total Purchases			**$9,554,909.47**	**$9,554,909.47**	**$0.00**
Sales					
July 5, 2022 July 6, 2022	Sale 5,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 97.19% Received Accrued Interest of $20.31	5,000.00	4,859.57	4,823.97	35.60
July 8, 2022 July 11, 2022	Sale 50,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 May 2032 @ 98.15% Received Accrued Interest of $222.66	50,000.00	49,074.21	49,377.15	-302.94
June 29, 2022 July 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @86.14453125 %	100,000.00	86,144.53	87,746.09	-1,601.56
June 24, 2022 July 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/52 @89.12890625 %	100,000.00	89,128.91	90,695.31	-1,566.40
June 29, 2022 July 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/52 @88.95507813 %	100,000.00	88,955.08	90,695.31	-1,740.23
July 6, 2022 July 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 7/15/52 @93.875 %	150,000.00	140,812.50	141,650.39	-837.89
July 8, 2022 July 14, 2022	Sale 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 7/15/52 @99.984375 %	275,000.00	274,957.03	274,392.58	564.45

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 31, 2023 May 11, 2023	Reversal of Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 5/15/53 @99.48046875 %	225,000.00	223,831.05	223,831.05	
March 31, 2023 May 11, 2023	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @82.20703125 %	125,000.00	102,758.79	102,758.79	
March 31, 2023 May 11, 2023	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @82.20703125 %	125,000.00	102,758.79	102,758.79	
March 31, 2023 May 11, 2023	Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 5/15/53 @99.48046875 %	225,000.00	223,831.05	223,831.05	
May 31, 2023 June 1, 2023	Purchase 85,000.00 Par Value of United States Of Amer Treas Notes 3.625% NTS 31 May 2028 USD 'Z-2028' @ 99.33% Paid Accrued Interest of $8.42	85,000.00	84,432.22	84,432.22	
May 31, 2023 June 1, 2023	Purchase 64,000.00 Par Value of United States Treasury Note/Bond 3.375% 15 May 2033 @ 97.85% Paid Accrued Interest of $99.78	64,000.00	62,625.00	62,625.00	
May 1, 2023 June 13, 2023	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 6/15/53 @92.46875 %	25,000.00	23,117.19	23,117.19	
May 5, 2023 June 13, 2023	Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 6/15/53 @99.5078125 %	225,000.00	223,892.58	223,892.58	
May 4, 2023 June 13, 2023	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/53 @83.859375 %	125,000.00	104,824.22	104,824.22	
May 10, 2023 June 20, 2023	Purchase 150,000.00 Par Value 150,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 6/15/53 @88.234375 %	150,000.00	132,351.56	132,351.56	

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)					
March 3, 2023 April 13, 2023	Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 4/15/53 @97.94140625 %	225,000.00	220,368.16	220,368.16	
March 3, 2023 April 13, 2023	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 4/15/53 @95.859375 %	125,000.00	119,824.22	119,824.22	
March 3, 2023 April 13, 2023	Reversal of Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 4/15/53 @97.94140625 %	225,000.00	220,368.16	220,368.16	
March 2, 2023 April 13, 2023	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 4/15/53 @89.8515625 %	50,000.00	44,925.78	44,925.78	
March 3, 2023 April 13, 2023	Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 4/15/53 @97.94140625 %	225,000.00	220,368.16	220,368.16	
March 2, 2023 April 13, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 4/15/53 @89.8515625 %	50,000.00	44,925.78	44,925.78	
March 3, 2023 April 13, 2023	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 4/15/53 @95.859375 %	125,000.00	119,824.22	119,824.22	
March 1, 2023 April 13, 2023	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/53 @80.9023438 %	125,000.00	101,127.93	101,127.93	
March 31, 2023 May 11, 2023	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @82.20703125 %	125,000.00	102,758.79	102,758.79	
March 31, 2023 May 11, 2023	Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 5/15/53 @99.48046875 %	225,000.00	223,831.05	223,831.05	

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)					
January 17, 2023 March 13, 2023	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 3/15/53 @98.33984375 %	125,000.00	122,924.80	122,924.80	
February 16, 2023 March 13, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 3/15/53 @91.65625 %	50,000.00	45,828.13	45,828.13	
January 17, 2023 March 13, 2023	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 3/15/53 @98.33984375 %	125,000.00	122,924.80	122,924.80	
February 16, 2023 March 13, 2023	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 3/15/53 @91.65625 %	50,000.00	45,828.13	45,828.13	
January 17, 2023 March 13, 2023	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 3/15/53 @98.33984375 %	125,000.00	122,924.80	122,924.80	
February 16, 2023 March 13, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 3/15/53 @91.65625 %	50,000.00	45,828.13	45,828.13	
January 17, 2023 March 13, 2023	Purchase 75,000.00 Par Value 75,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @83.8125 %	75,000.00	62,859.38	62,859.38	
March 27, 2023 March 28, 2023	Purchase 89,000.00 Par Value of United States Treasury Bill Zero 18 Jul 2023 @ 98.58%	89,000.00	87,734.61	87,734.61	
March 2, 2023 April 13, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 4/15/53 @89.8515625 %	50,000.00	44,925.78	44,925.78	
March 3, 2023 April 13, 2023	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 4/15/53 @95.859375 %	125,000.00	119,824.22	119,824.22	

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)					
November 22, 2022 January 12, 2023	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/53 @81.7109375 %	200,000.00	163,421.88	163,421.88	
November 28, 2022 January 12, 2023	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/53 @82.1875 %	100,000.00	82,187.50	82,187.50	
December 9, 2022 January 12, 2023	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR 5.000% 15 Jan 2050 @99.453125 %	75,000.00	74,589.84	74,589.84	
January 31, 2023 February 1, 2023	Purchase 43,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 104.84% Paid Accrued Interest of $382.19	43,000.00	45,082.81	45,082.81	
January 31, 2023 February 2, 2023	Purchase 17,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 104.86% Paid Accrued Interest of $153.04	17,000.00	17,826.09	17,826.09	
January 31, 2023 February 2, 2023	Purchase 7,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jan 2025 @ 99.85% Paid Accrued Interest of $1.60	7,000.00	6,989.61	6,989.61	
February 1, 2023 February 2, 2023	Purchase 6,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 107.67% Paid Accrued Interest of $52.38	6,000.00	6,460.31	6,460.31	
January 4, 2023 February 13, 2023	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/53 @85.6015625 %	100,000.00	85,601.56	85,601.56	
January 6, 2023 February 13, 2023	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 2/15/53 @99.90625 %	75,000.00	74,929.69	74,929.69	
January 18, 2023 February 21, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 4.500% 2/15/53 @99.53125 %	50,000.00	49,765.63	49,765.63	

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, 2022 November 14, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 5.000%15 Nov 2052 @97.78125 %	25,000.00	24,445.31	24,445.31	
October 6, 2022 November 14, 2022	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 5.000%15 Nov 2052 @97.78125 %	25,000.00	24,445.31	24,445.31	
September 28, 2022 November 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 52 @85.1171875 %	100,000.00	85,117.19	85,117.19	
October 6, 2022 November 14, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 5.000%15 Nov 2052 @97.78125 %	25,000.00	24,445.31	24,445.31	
November 14, 2022 November 17, 2022	Purchase 500,000.00 Par Value of Barclays Bank Plc 9.75% 16 Jan 2024 @ 100.00%	500,000.00	500,000.00	500,000.00	
October 7, 2022 December 13, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2052 @80.1015625 %	200,000.00	160,203.13	160,203.13	
November 1, 2022 December 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2052 @82.05859375 %	100,000.00	82,058.59	82,058.59	
November 29, 2022 January 12, 2023	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/53 @84.85546875 %	100,000.00	84,855.47	84,855.47	
November 29, 2022 January 12, 2023	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/53 @84.85546875 %	100,000.00	84,855.47	84,855.47	
November 29, 2022 January 12, 2023	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/53 @84.85546875 %	100,000.00	84,855.47	84,855.47	

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)					
July 27, 2022 September 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 9/15/52 @95.04882813 %	150,000.00	142,573.24	142,573.24	
July 27, 2022 September 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/52 @91.921875 %	100,000.00	91,921.88	91,921.88	
July 27, 2022 September 14, 2022	Purchase 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 9/15/52 @100.55078125 %	275,000.00	276,514.65	276,514.65	
September 14, 2022 September 19, 2022	Purchase 250,000.00 Par Value of Barclays 7.45% 18 Oct 2023 @ 100.00%	250,000.00	250,000.00	250,000.00	
August 25, 2022 October 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2052 @89.77734375 %	100,000.00	89,777.34	89,777.34	
August 31, 2022 October 13, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.500%15 Oct 2052 @99.51953125 %	200,000.00	199,039.06	199,039.06	
September 9, 2022 October 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 4.500%15 Oct 2052 @98.8515625 %	125,000.00	123,564.45	123,564.45	
August 19, 2022 October 13, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2052 @87.703125 %	25,000.00	21,925.78	21,925.78	
August 29, 2022 October 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Oct 2052 @92.8515625 %	50,000.00	46,425.78	46,425.78	
October 14, 2022 October 19, 2022	Purchase 350,000.00 Par Value of Barclays 10.15% 16 Feb 2024 @ 100.00%	350,000.00	350,000.00	350,000.00	

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)					
July 21, 2022 August 11, 2022	Purchase 125,000.00 Par Value 121,894.72 Current Face of Freddie Mac Pool FR SD8199 2% 01 Mar 2052 @87.50390625 % Paid Accrued Interest of $67.72	121,894.72	106,662.64	106,662.64	
July 21, 2022 August 11, 2022	Reversal of Purchase 125,000.00 Par Value 122,447.22 Current Face of Freddie Mac Pool FR SD8199 2% 01 Mar 2052 @87.50390625 % Paid Accrued Interest of $68.03	122,447.22	107,146.10	107,146.10	
June 24, 2022 August 11, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @89.01171875 %	100,000.00	89,011.72	89,011.72	
June 29, 2022 August 11, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @88.8359375 %	100,000.00	88,835.94	88,835.94	
June 29, 2022 August 11, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/52 @86.04296875 %	100,000.00	86,042.97	86,042.97	
July 6, 2022 August 11, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 8/15/52 @93.76953125 %	150,000.00	140,654.30	140,654.30	
July 8, 2022 August 11, 2022	Purchase 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 8/15/52 @99.76171875 %	275,000.00	274,344.73	274,344.73	
September 12, 2022 September 13, 2022	Purchase 99,000.00 Par Value of United States Treasury Bill Zero 16 Feb 2023 @ 98.60%	99,000.00	97,610.04	97,610.04	
July 27, 2022 September 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @88.88867188 %	50,000.00	44,444.34	44,444.34	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 7, 2022 July 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 7/15/52 @94.43359375 %	150,000.00	141,650.39	141,650.39	
June 13, 2022 July 14, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 7/15/52 @99.0234375 %	175,000.00	173,291.02	173,291.02	
July 5, 2022 July 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 7/15/52 @101.1015625 %	100,000.00	101,101.56	101,101.56	
July 27, 2022 July 29, 2022	Purchase 10,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 97.05% Paid Accrued Interest of $58.59	10,000.00	9,705.08	9,705.08	
June 24, 2022 August 11, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @89.01171875 %	100,000.00	89,011.72	89,011.72	
June 29, 2022 August 11, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @88.8359375 %	100,000.00	88,835.94	88,835.94	
July 21, 2022 August 11, 2022	Purchase 125,000.00 Par Value 122,447.22 Current Face of Freddie Mac Pool FR SD8199 2% 01 Mar 2052 @87.50390625 % Paid Accrued Interest of $68.03	122,447.22	107,146.10	107,146.10	
June 29, 2022 August 11, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @88.8359375 %	100,000.00	88,835.94	88,835.94	
June 24, 2022 August 11, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @89.01171875 %	100,000.00	89,011.72	89,011.72	

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)					
June 9, 2023 June 12, 2023	Sale 21,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 73.14% Received Accrued Interest of $31.96	21,000.00	15,359.53	18,074.71	-2,715.18
June 22, 2023 June 23, 2023	Sale 403,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 May 2025 @ 99.00% Received Accrued Interest of $1,076.32	403,000.00	398,970.00	402,240.38	-3,270.38
June 22, 2023 June 23, 2023	Sale 403,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 May 2025 @ 98.99% Received Accrued Interest of $1,076.32	403,000.00	398,934.98	402,240.36	-3,305.38
June 23, 2023 June 26, 2023	Sale 13,000.00 Par Value of United States Treasury Note/Bond 3.375% 15 May 2033 @ 96.99% Received Accrued Interest of $50.07	13,000.00	12,608.98	12,887.76	-278.78
Total Sales			**$7,885,327.24**	**$8,024,315.83**	**-$138,988.59**
Total BANK OF MONTREAL, CHICAGO BRANCH 3272			**$11,791,426.93**	**$11,930,415.52**	**-$138,988.59**
Barclays Capital Inc. Fixed In 7256					
Purchases					
July 8, 2022 July 11, 2022	Purchase 220,000.00 Par Value of United States Treasury Note/Bond 3% 30 Jun 2024 @ 99.77% Paid Accrued Interest of $197.28	220,000.00	219,501.56	219,501.56	
June 6, 2022 July 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @87.74609375 %	100,000.00	87,746.09	87,746.09	
June 7, 2022 July 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/52 @90.6953125 %	100,000.00	90,695.31	90,695.31	
June 8, 2022 July 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/52 @90.6953125 %	100,000.00	90,695.31	90,695.31	

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)					
May 10, 2023 May 11, 2023	Sale 13,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 74.78% Received Accrued Interest of $127.13	13,000.00	9,721.56	11,189.10	-1,467.54
May 12, 2023 May 15, 2023	Sale 15,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 97.83% Received Accrued Interest of $133.68	15,000.00	14,674.22	14,709.98	-35.76
May 16, 2023 May 17, 2023	Sale 25,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2053 Usd1000 'Bonds 05/53' @ 95.25% Received Accrued Interest of $4.93	25,000.00	23,812.50	24,462.08	-649.58
May 17, 2023 May 18, 2023	Sale 4,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 Feb 2043 @ 98.64% Received Accrued Interest of $39.39	4,000.00	3,945.63	4,003.78	-58.15
May 18, 2023 May 19, 2023	Sale 12,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 Feb 2043 @ 98.13% Received Accrued Interest of $119.46	12,000.00	11,775.00	12,011.32	-236.32
May 22, 2023 May 23, 2023	Sale 27,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Mar 2025 @ 99.08% Received Accrued Interest of $151.51	27,000.00	26,751.09	26,896.60	-145.51
June 2, 2023 June 5, 2023	Sale 22,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 73.47% Received Accrued Interest of $25.11	22,000.00	16,163.13	18,935.41	-2,772.28
June 2, 2023 June 5, 2023	Sale 22,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 73.34% Received Accrued Interest of $25.11	22,000.00	16,135.63	18,935.41	-2,799.78
June 8, 2023 June 9, 2023	Sale 28,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 72.91% Received Accrued Interest of $38.04	28,000.00	20,413.75	24,099.61	-3,685.86

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
February 28, 2023 March 1, 2023	Sale 98,000.00 Par Value of United States Treasury Bill Zero 20 Jul 2023 @ 98.16%	98,000.00	95,803.44	95,803.44	
March 8, 2023 March 9, 2023	Sale 52,000.00 Par Value of United States Treasury Note/Bond 3.5% 31 Jan 2028 @ 96.55% Received Accrued Interest of $186.02	52,000.00	50,204.38	51,246.90	-1,042.52
March 8, 2023 March 9, 2023	Sale 6,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 96.42% Received Accrued Interest of $13.22	6,000.00	5,785.31	5,898.51	-113.20
March 17, 2023 March 20, 2023	Sale 48,000.00 Par Value of United States Treasury Note/Bond 3.5% 15 Feb 2033 @ 100.47% Received Accrued Interest of $153.15	48,000.00	48,225.00	46,274.24	1,950.76
March 29, 2023 March 30, 2023	Sale 148,000.00 Par Value of United States Treasury Bill Zero 18 Jul 2023 @ 98.58%	148,000.00	145,745.97	145,745.97	
April 19, 2023 April 20, 2023	Sale 91,000.00 Par Value of United States Treasury Bill Zero 27 Jul 2023 @ 98.65%	91,000.00	89,020.75	89,020.75	
April 27, 2023 April 28, 2023	Sale 22,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 74.72% Received Accrued Interest of $199.34	22,000.00	16,438.13	18,935.40	-2,497.27
May 1, 2023 May 2, 2023	Sale 22,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 75.28% Received Accrued Interest of $204.20	22,000.00	16,561.88	18,935.40	-2,373.52
May 8, 2023 May 9, 2023	Sale 13,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 96.33% Received Accrued Interest of $108.05	13,000.00	12,522.66	12,795.32	-272.66
May 9, 2023 May 10, 2023	Sale 13,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 74.25% Received Accrued Interest of $126.41	13,000.00	9,652.50	11,189.11	-1,536.61
May 9, 2023 May 10, 2023	Sale 13,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 74.25% Received Accrued Interest of $126.41	13,000.00	9,652.50	11,189.10	-1,536.60

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)					
November 8, 2022 November 9, 2022	Sale 10,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 78.81% Received Accrued Interest of $70.11	10,000.00	7,881.25	8,915.53	-1,034.28
November 14, 2022 November 15, 2022	Sale 159,000.00 Par Value of United States Treasury Bill Zero 16 Mar 2023 @ 98.58%	159,000.00	156,418.06	156,418.06	
November 14, 2022 November 15, 2022	Sale 23,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 81.25% Received Accrued Interest of $172.50	23,000.00	18,688.40	20,346.89	-1,658.49
November 14, 2022 November 15, 2022	Sale 45,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 81.25% Received Accrued Interest of $337.50	45,000.00	36,564.26	39,809.14	-3,244.88
January 11, 2023 January 12, 2023	Sale 82,000.00 Par Value of United States Treasury Note/Bond 4% 15 Dec 2025 @ 100.05% Received Accrued Interest of $252.31	82,000.00	82,038.44	82,205.00	-166.56
January 18, 2023 January 19, 2023	Sale 8,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 105.91% Received Accrued Interest of $59.25	8,000.00	8,472.52	8,110.51	362.01
February 3, 2023 February 6, 2023	Sale 10,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 106.78% Received Accrued Interest of $91.71	10,000.00	10,678.13	10,196.28	481.85
February 6, 2023 February 7, 2023	Sale 16,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 105.75% Received Accrued Interest of $148.51	16,000.00	16,920.00	16,314.06	605.94
February 23, 2023 February 24, 2023	Sale 206,000.00 Par Value of United States Treasury Note/Bond 3.5% 31 Jan 2028 @ 97.16% Received Accrued Interest of $478.01	206,000.00	200,141.88	205,336.64	-5,194.76

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)					
September 26, 2022 September 27, 2022	Sale 7,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 72.06% Received Accrued Interest of $51.36	7,000.00	5,044.38	6,488.55	-1,444.17
September 26, 2022 September 27, 2022	Sale 49,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 95.45% Received Accrued Interest of $114.21	49,000.00	46,772.03	48,279.97	-1,507.94
September 26, 2022 September 27, 2022	Sale 23,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 90.78% Received Accrued Interest of $73.91	23,000.00	20,879.69	21,824.25	-944.56
September 27, 2022 September 28, 2022	Sale 224,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 86.07% Received Accrued Interest of $803.48	224,000.00	192,797.50	204,944.67	-12,147.17
October 4, 2022 October 5, 2022	Sale 55,000.00 Par Value of United States Treasury Note/Bond 3.25% 31 Aug 2024 @ 98.50% Received Accrued Interest of $172.82	55,000.00	54,172.85	54,785.89	-613.04
October 12, 2022 October 13, 2022	Sale 28,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 90.55% Received Accrued Interest of $123.45	28,000.00	25,353.13	26,196.90	-843.77
October 12, 2022 October 13, 2022	Sale 8,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 84.47% Received Accrued Interest of $38.48	8,000.00	6,757.50	7,270.42	-512.92
October 17, 2022 October 18, 2022	Sale 29,000.00 Par Value of United States Treasury Inflation Indexed Bonds .125% 15 Feb 2052 @ 65.45% Received Accrued Interest of $6.71	29,000.00	20,198.11	19,545.49	652.62
November 7, 2022 November 8, 2022	Sale 16,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 78.56% Received Accrued Interest of $110.87	16,000.00	12,570.00	14,264.84	-1,694.84

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)					
September 1, 2022 September 2, 2022	Sale 730,000.00 Par Value of United States Treasury Note/Bond 3.25% 30 Jun 2027 @ 99.38% Received Accrued Interest of $4,126.09	730,000.00	725,466.02	733,655.14	-8,189.12
September 1, 2022 September 2, 2022	Sale 805,000.00 Par Value of United States Treasury Note/Bond 2.75% 31 Jul 2027 @ 97.17% Received Accrued Interest of $1,985.16	805,000.00	782,202.15	798,850.56	-16,648.41
September 1, 2022 September 2, 2022	Sale 390,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 Feb 2042 @ 82.04% Received Accrued Interest of $453.06	390,000.00	319,967.58	356,244.75	-36,277.17
September 1, 2022 September 2, 2022	Sale 1,195,000.00 Par Value of United States Treasury Note/Bond 3.125% 15 Aug 2025 @ 98.94% Received Accrued Interest of $1,826.60	1,195,000.00	1,182,303.13	1,192,012.50	-9,709.37
September 1, 2022 September 2, 2022	Sale 75,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 95.97% Received Accrued Interest of $100.88	75,000.00	71,979.49	72,691.41	-711.92
September 6, 2022 September 7, 2022	Sale 35,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 98.57% Received Accrued Interest of $21.15	35,000.00	34,498.24	34,877.44	-379.20
September 12, 2022 September 13, 2022	Sale 549,000.00 Par Value of United States Treasury Bill Zero 16 Feb 2023 @ 98.58%	549,000.00	541,068.41	541,068.41	
September 12, 2022 September 13, 2022	Sale 240,000.00 Par Value of United States Treasury Bill Zero 02 Feb 2023 @ 98.73%	240,000.00	236,913.22	236,913.22	
September 12, 2022 September 13, 2022	Sale 470,000.00 Par Value of United States Treasury Note/Bond 3% 31 Jul 2024 @ 98.96% Received Accrued Interest of $1,685.87	470,000.00	465,116.41	469,901.32	-4,784.91
September 13, 2022 September 14, 2022	Sale 2,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 75.18% Received Accrued Interest of $13.26	2,000.00	1,503.59	1,853.87	-350.28

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)					
July 19, 2022 July 20, 2022	Sale 25,000.00 Par Value of United States Treasury Note/Bond 2.75% 30 Apr 2027 @ 98.17% Received Accrued Interest of $151.32	25,000.00	24,541.99	24,846.64	-304.65
July 21, 2022 July 22, 2022	Sale 130,000.00 Par Value of United States Treasury Note/Bond 3% 15 Jul 2025 @ 99.65% Received Accrued Interest of $74.18	130,000.00	129,542.97	129,713.29	-170.32
July 22, 2022 July 25, 2022	Sale 20,000.00 Par Value of United States Treasury Note/Bond 2.625% 31 May 2027 @ 99.00% Received Accrued Interest of $78.89	20,000.00	19,800.00	19,817.34	-17.34
July 27, 2022 July 28, 2022	Sale 215,000.00 Par Value of United States Treasury Note/Bond 3.25% 30 Jun 2027 @ 101.67% Received Accrued Interest of $531.66	215,000.00	218,594.53	216,076.52	2,518.01
August 8, 2022 August 9, 2022	Sale 195,000.00 Par Value of United States Treasury Bill Zero 06 Oct 2022 @ 99.63%	195,000.00	193,947.81	193,947.81	
August 11, 2022 August 12, 2022	Sale 85,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 94.20% Received Accrued Interest of $591.02	85,000.00	80,072.66	81,818.92	-1,746.26
August 23, 2022 August 24, 2022	Sale 20,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 May 2024 @ 98.65% Received Accrued Interest of $116.12	20,000.00	19,730.47	19,931.32	-200.85
August 25, 2022 August 26, 2022	Sale 220,000.00 Par Value of United States Treasury Note/Bond 2.75% 31 Jul 2027 @ 97.82% Received Accrued Interest of $427.45	220,000.00	215,196.09	218,319.40	-3,123.31
August 29, 2022 August 30, 2022	Sale 10,000.00 Par Value of United States Treasury Note/Bond 2.625% 31 May 2027 @ 97.12% Received Accrued Interest of $65.27	10,000.00	9,712.11	9,908.67	-196.56
September 1, 2022 September 2, 2022	Sale 130,000.00 Par Value of United States Treasury Bill Zero 19 Jan 2023 @ 98.83%	130,000.00	128,476.33	128,476.33	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 2, 2023 June 5, 2023	Purchase 18,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 97.79% Paid Accrued Interest of $39.80	18,000.00	17,602.29	17,602.29	
June 8, 2023 June 9, 2023	Purchase 22,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 97.22% Paid Accrued Interest of $57.91	22,000.00	21,389.08	21,389.08	
June 9, 2023 June 12, 2023	Purchase 17,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 97.49% Paid Accrued Interest of $50.12	17,000.00	16,573.97	16,573.97	
June 23, 2023 June 27, 2023	Purchase 9,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 May 2025 @ 99.07% Paid Accrued Interest of $28.22	9,000.00	8,915.98	8,915.98	
June 22, 2023 June 30, 2023	Purchase 388,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Jun 2025 @ 99.78%	388,000.00	387,158.07	387,158.07	
June 22, 2023 June 30, 2023	Purchase 388,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Jun 2025 @ 99.79%	388,000.00	387,197.59	387,197.59	
Total Purchases			**$3,906,099.69**	**$3,906,099.69**	**$0.00**
Sales					
July 8, 2022 July 11, 2022	Sale 30,000.00 Par Value of United States Treasury Note/Bond 2.75% 30 Apr 2027 @ 98.27% Received Accrued Interest of $161.41	30,000.00	29,479.69	29,815.97	-336.28
July 18, 2022 July 19, 2022	Sale 35,000.00 Par Value of United States Treasury Note/Bond 2.75% 30 Apr 2027 @ 98.53% Received Accrued Interest of $209.24	35,000.00	34,484.57	34,785.30	-300.73
July 19, 2022 July 20, 2022	Sale 30,000.00 Par Value of United States Treasury Note/Bond 2.75% 30 Apr 2027 @ 98.34% Received Accrued Interest of $181.59	30,000.00	29,503.13	29,815.97	-312.84

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 9, 2023 May 10, 2023	Purchase 8,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 96.05% Paid Accrued Interest of $67.29	8,000.00	7,684.31	7,684.31	
May 10, 2023 May 11, 2023	Purchase 8,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 96.68% Paid Accrued Interest of $68.09	8,000.00	7,734.38	7,734.38	
May 12, 2023 May 15, 2023	Purchase 15,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2053 Usd1000 'Bonds 05/53' @ 97.91%	15,000.00	14,685.84	14,685.84	
May 22, 2023 May 23, 2023	Purchase 26,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 99.16% Paid Accrued Interest of $62.97	26,000.00	25,782.66	25,782.66	
May 17, 2023 May 31, 2023	Purchase 4,000.00 Par Value of United States Of Amer Treas Bonds 3.75% Bds 15 May 2043 USD1000 'Bond 05/43' @ 98.62% Paid Accrued Interest of $6.74	4,000.00	3,944.70	3,944.70	
May 18, 2023 May 31, 2023	Purchase 12,000.00 Par Value of United States Of Amer Treas Bonds 3.75% Bds 15 May 2043 USD1000 'Bond 05/43' @ 98.10% Paid Accrued Interest of $20.22	12,000.00	11,771.70	11,771.70	
May 31, 2023 June 2, 2023	Purchase 25,000.00 Par Value of United States Treasury Note/Bond 3.375% 15 May 2033 @ 97.72% Paid Accrued Interest of $41.27	25,000.00	24,429.69	24,429.69	
June 1, 2023 June 5, 2023	Purchase 22,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 May 2025 @ 99.84% Paid Accrued Interest of $12.77	22,000.00	21,963.91	21,963.91	
June 2, 2023 June 5, 2023	Purchase 18,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 97.96% Paid Accrued Interest of $39.80	18,000.00	17,632.91	17,632.91	

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)					
February 15, 2023 February 17, 2023	Purchase 58,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jan 2025 @ 99.07% Paid Accrued Interest of $112.35	58,000.00	57,460.78	57,460.78	
February 23, 2023 February 28, 2023	Purchase 201,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 29 Feb 2028 USD 'V-2028' @ 99.45%	201,000.00	199,897.07	199,897.07	
March 15, 2023 March 16, 2023	Purchase 166,000.00 Par Value of United States Treasury Bill Zero 15 Jun 2023 @ 98.83%	166,000.00	164,065.59	164,065.59	
March 15, 2023 March 16, 2023	Purchase 84,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.625% 15 Oct 2027 @ 101.76% Paid Accrued Interest of $573.31	84,000.00	85,975.32	85,975.32	
March 17, 2023 March 20, 2023	Purchase 43,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.125% 15 Jan 2033 @ 98.61% Paid Accrued Interest of $85.63	43,000.00	42,453.62	42,453.62	
March 20, 2023 March 21, 2023	Purchase 168,000.00 Par Value of United States Treasury Bill Zero 18 Jul 2023 @ 98.48%	168,000.00	165,439.36	165,439.36	
March 21, 2023 March 22, 2023	Purchase 336,000.00 Par Value of United States Treasury Bill Zero 18 Jul 2023 @ 98.46%	336,000.00	330,817.13	330,817.13	
April 27, 2023 April 28, 2023	Purchase 18,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 Feb 2043 @ 99.75% Paid Accrued Interest of $138.73	18,000.00	17,955.09	17,955.09	
April 28, 2023 May 1, 2023	Purchase 13,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 99.22% Paid Accrued Interest of $97.63	13,000.00	12,898.95	12,898.95	
May 1, 2023 May 2, 2023	Purchase 18,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 Feb 2043 @ 100.44% Paid Accrued Interest of $146.44	18,000.00	18,078.89	18,078.89	
May 9, 2023 May 10, 2023	Purchase 8,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 96.04% Paid Accrued Interest of $67.29	8,000.00	7,682.94	7,682.94	

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 8, 2022 December 9, 2022	Purchase 8,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 110.16% Paid Accrued Interest of $21.22	8,000.00	8,812.81	8,812.81	
December 8, 2022 December 9, 2022	Purchase 20,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 105.24% Paid Accrued Interest of $54.70	20,000.00	21,048.44	21,048.44	
December 27, 2022 December 29, 2022	Purchase 17,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 102.20% Paid Accrued Interest of $85.23	17,000.00	17,373.20	17,373.20	
January 11, 2023 January 17, 2023	Purchase 80,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 Jan 2026 @ 99.76% Paid Accrued Interest of $17.13	80,000.00	79,809.55	79,809.55	
January 18, 2023 January 19, 2023	Purchase 7,000.00 Par Value of United States Treasury Inflation Indexed Bonds .625% 15 Jul 2032 @ 94.45% Paid Accrued Interest of $0.50	7,000.00	6,777.61	6,777.61	
January 25, 2023 January 26, 2023	Purchase 46,000.00 Par Value of United States Treasury Bill Zero 20 Jul 2023 @ 97.75%	46,000.00	44,963.34	44,963.34	
January 26, 2023 January 27, 2023	Purchase 52,000.00 Par Value of United States Treasury Bill Zero 20 Jul 2023 @ 97.77%	52,000.00	50,840.10	50,840.10	
February 1, 2023 February 2, 2023	Purchase 23,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 105.83% Paid Accrued Interest of $207.05	23,000.00	24,340.47	24,340.47	
February 6, 2023 February 15, 2023	Purchase 17,000.00 Par Value of UNITED STATES OF AMER TREAS BONDS 0% BDS 15 Feb 2053 USD1000 'BOND 02/2053' @ 98.93%	17,000.00	16,818.81	16,818.81	
February 3, 2023 February 15, 2023	Purchase 11,000.00 Par Value of UNITED STATES OF AMER TREAS BONDS 0% BDS 15 Feb 2053 USD1000 'BOND 02/2053' @ 99.92%	11,000.00	10,991.60	10,991.60	

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)					
September 27, 2022 September 28, 2022	Purchase 328,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 71.25% Paid Accrued Interest of $2,424.35	328,000.00	233,712.81	233,712.81	
September 30, 2022 October 3, 2022	Purchase 74,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 91.81% Paid Accrued Interest of $270.96	74,000.00	67,938.36	67,938.36	
October 4, 2022 October 5, 2022	Purchase 52,000.00 Par Value of United States Treasury Note/Bond 4.25% 30 Sep 2024 @ 100.38% Paid Accrued Interest of $30.36	52,000.00	52,195.00	52,195.00	
October 5, 2022 October 6, 2022	Purchase 159,000.00 Par Value of Treasury Bill 16 Mar 2023 @ 98.38%	159,000.00	156,418.06	156,418.06	
October 17, 2022 October 18, 2022	Purchase 37,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 83.14% Paid Accrued Interest of $193.04	37,000.00	30,763.17	30,763.17	
November 8, 2022 November 15, 2022	Purchase 9,000.00 Par Value of United States Of Amer Treas Bonds 4% BDS 15 Nov 2052 USD1000 'Bonds 11/52' @ 96.29%	9,000.00	8,666.24	8,666.24	
November 7, 2022 November 15, 2022	Purchase 14,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 96.02%	14,000.00	13,443.42	13,443.42	
November 14, 2022 November 15, 2022	Purchase 20,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 99.00%	20,000.00	19,800.00	19,800.00	
November 14, 2022 November 15, 2022	Purchase 39,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 99.00%	39,000.00	38,610.00	38,610.00	
November 28, 2022 November 30, 2022	Purchase 9,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 103.64% Paid Accrued Interest of $15.38	9,000.00	9,327.66	9,327.66	
December 2, 2022 December 5, 2022	Purchase 27,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 105.98% Paid Accrued Interest of $59.67	27,000.00	28,615.78	28,615.78	

5% Series Reportable Transactions By Broker

Beginning Market Value: $89,759,493.38
Comparative Value (5%): $4,487,974.67

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
BANK OF MONTREAL, CHICAGO BRANCH 3272					
Purchases					
July 21, 2022 July 22, 2022	Purchase 195,000.00 Par Value of United States Treasury Note/Bond 3% 30 Jun 2024 @ 99.73% Paid Accrued Interest of $349.73	195,000.00	194,472.04	194,472.04	
July 27, 2022 August 1, 2022	Purchase 215,000.00 Par Value of United States Treasury Note/Bond 2.75% 31 Jul 2027 @ 99.42% Paid Accrued Interest of $16.07	215,000.00	213,749.03	213,749.03	
July 29, 2022 August 1, 2022	Purchase 145,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 May 2032 @ 102.10% Paid Accrued Interest of $883.59	145,000.00	148,047.26	148,047.26	
August 11, 2022 August 15, 2022	Purchase 85,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 96.91%	85,000.00	82,376.62	82,376.62	
August 12, 2022 August 16, 2022	Purchase 5,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 97.73% Paid Accrued Interest of $0.41	5,000.00	4,886.72	4,886.72	
August 23, 2022 August 31, 2022	Purchase 20,000.00 Par Value of United States Of Amer Treas Notes 3.125% Nts 31 Aug 2024 USD 'BG-2024' @ 99.88%	20,000.00	19,975.79	19,975.79	
August 25, 2022 August 31, 2022	Purchase 215,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 3.125% NTS 31 Aug 2027 USD 'AC-2027' @ 99.63%	215,000.00	214,193.75	214,193.75	
August 29, 2022 August 31, 2022	Purchase 10,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 99.40%	10,000.00	9,940.23	9,940.23	

PAINTING INDUSTRY OF HAWAII ANNUITY PLAN
EIN: 99-6032984 PLAN NUMBER: 001
JUNE 30, 2023
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	23,487.00	23,487.00
2,807,631.6800	BlackRock Liquidity FedFund	2,772,746.00	2,772,746.00
		2,796,233.00	2,796,233.00
U.S. GOVERNMENT SECURITIES			
2,755.0600	Fannie Mae Pool FN 888219 5.5% 01 Mar 2037	2,749.00	2,826.00
7,694.6400	Fannie Mae Pool FN 889572 5.5% 01 Jun 2038	7,686.00	7,900.00
10,476.6600	Fannie Mae Pool FN 930559 5% 01 Feb 2039	10,840.00	10,552.00
32,335.9100	Fannie Mae Pool FN AB1803 4% 01 Nov 2040	33,698.00	26,683.00
55,004.5700	Fannie Mae Pool FN AD0761 5% 01 Feb 2040	59,921.00	55,904.00
4,424.5600	Fannie Mae Pool FN AD3830 4.5% 01 Apr 2025	4,607.00	4,363.00
15,900.8200	Fannie Mae Pool FN AL8994 4% 01 Sep 2045	16,010.00	15,055.00
37,909.4700	Fannie Mae Pool FN AS0214 3.5% 01 Aug 2043	37,613.00	35,539.00
9,321.2400	Fannie Mae Pool FN AS9830 4% 01 Jun 2047	9,813.00	8,890.00
7,493.1600	Fannie Mae Pool FN AS9972 4% 01 Jul 2047	7,894.00	7,146.00
6,508.4600	Fannie Mae Pool FN BD5046 3.5% 01 Feb 2047	6,717.00	6,022.00
45,000.0000	Fannie Mae Pool FN BL6060 2.455% 01 Apr 2040	44,888.00	32,416.00
138,574.8200	Fannie Mae Pool FN BQ6913 2% 01 Dec 2051	122,871.00	113,062.00
69,687.8100	Fannie Mae Pool FN BQ7006 2% 01 Jan 2052	64,690.00	56,934.00
69,784.2400	Fannie Mae Pool FN BU1339 2.5% 01 Feb 2052	60,704.00	59,261.00
114,291.7700	Fannie Mae Pool FN BU7089 2% 01 Dec 2051	101,139.00	93,258.00
140,400.6000	Fannie Mae Pool FN BV8477 3% 01 May 2052	133,468.00	123,692.00
94,608.9100	Fannie Mae Pool FN BV8515 3% 01 May 2052	87,221.00	83,327.00
8,117.0000	Fannie Mae Pool FN CA0996 3.5% 01 Jan 2048	8,041.00	7,491.00
27,608.9800	Fannie Mae Pool FN CA1710 4.5% 01 May 2048	28,709.00	27,005.00
3,152.2000	Fannie Mae Pool FN CA1711 4.5% 01 May 2048	3,272.00	3,082.00
7,184.1500	Fannie Mae Pool FN CA2208 4.5% 01 Aug 2048	7,475.00	7,005.00
27,886.6100	Fannie Mae Pool FN CA2327 4% 01 Sep 2048	28,630.00	26,743.00
104,516.3900	Fannie Mae Pool FN CB0610 2.5% 01 May 2051	89,851.00	88,984.00
114,762.0800	Fannie Mae Pool FN CB2610 2% 01 Jan 2052	101,789.00	93,739.00
118,093.3400	Fannie Mae Pool FN FS1598 2% 01 Apr 2052	100,988.00	96,370.00
23,478.3100	Fannie Mae Pool FN MA1490 3% 01 Jul 2033	23,490.00	21,956.00

PAINTING INDUSTRY OF HAWAII ANNUITY PLAN
EIN: 99-6032984 PLAN NUMBER: 001
JUNE 30, 2023
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
19,567.8100	Fannie Mae Pool FN MA1608 3.5% 01 Oct 2033	20,207.00	18,518.00
62,199.9000	Fannie Mae Pool FN MA1715 4% 01 Dec 2043	64,357.00	59,465.00
44,027.6800	Fannie Mae Pool FN MA2895 3% 01 Feb 2047	42,700.00	39,398.00
51,358.1200	Fannie Mae Pool FN MA3210 3.5% 01 Dec 2047	50,613.00	47,479.00
12,118.7200	Fannie Mae Pool FN MA3537 4.5% 01 Dec 2048	12,605.00	11,859.00
17,273.2600	Fannie Mae Pool FN MA3846 3% 01 Nov 2049	17,370.00	14,920.00
95,744.9900	Fannie Mae Pool FN MA4152 2% 01 Oct 2040	98,864.00	81,656.00
90,623.5500	Fannie Mae Pool FN MA4176 2% 01 Nov 2040	93,470.00	77,003.00
20,497.4900	Fannie Mae Pool FN MA4333 2% 01 May 2041	20,832.00	17,448.00
107,314.9900	Fannie Mae Pool FN MA4512 2.5% 01 Jan 2052	98,298.00	91,001.00
114,875.2500	Fannie Mae Pool FN MA4548 2.5% 01 Feb 2052	106,897.00	97,552.00
2,264.5300	Fannie Mae REMICS FNR 2007-64 FA Flt 25 Jul 2037	2,182.00	2,239.00
7,291.6600	Fannie Mae REMICS FNR 2018-57 QA 3.5% 25 May 2046	7,308.00	7,055.00
6,828.9300	Fannie Mae REMICS FNR 2018-86 JA 4% 25 May 2047	6,892.00	6,523.00
8,959.3000	Fannie Mae REMICS FNR 2018-94 KD 3.5% 25 Dec 2048	8,918.00	8,279.00
125,000.0000	Fnma Tba 30yr Mpt 3.500% 8/15/46	114,867.00	114,019.00
21,597.1100	Freddie Mac Gold Pool FG A47971 5% 01 Aug 2035	22,073.00	21,777.00
6,245.7100	Freddie Mac Gold Pool FG A61527 5% 01 Jul 2036	6,378.00	6,238.00
2,916.9300	Freddie Mac Gold Pool FG G04222 5.5% 01 Apr 2038	2,917.00	2,999.00
9,453.3500	Freddie Mac Gold Pool FG G04646 6% 01 Aug 2038	9,611.00	9,789.00
26,987.6200	Freddie Mac Gold Pool FG G04706 5.5% 01 Sep 2038	27,142.00	27,722.00
4,107.8500	Freddie Mac Gold Pool FG G08676 3.5% 01 Nov 2045	4,224.00	3,814.00
15,251.0400	Freddie Mac Gold Pool FG G08698 3.5% 01 Mar 2046	15,983.00	14,186.00
26,978.7200	Freddie Mac Gold Pool FG G08710 3% 01 Jun 2046	27,762.00	24,214.00
32,487.5000	Freddie Mac Gold Pool FG G08711 3.5% 01 Jun 2046	34,141.00	30,229.00
18,952.3000	Freddie Mac Gold Pool FG G08715 3% 01 Aug 2046	19,708.00	16,987.00
4,027.6400	Freddie Mac Gold Pool FG G08722 3.5% 01 Sep 2046	4,253.00	3,755.00
58,523.9300	Freddie Mac Gold Pool FG G08726 3% 01 Oct 2046	60,700.00	52,585.00
30,101.7500	Freddie Mac Gold Pool FG G08732 3% 01 Nov 2046	31,134.00	26,902.00
8,259.2400	Freddie Mac Gold Pool FG G08757 3.5% 01 Apr 2047	8,486.00	7,646.00
15,776.9400	Freddie Mac Gold Pool FG G08779 3.5% 01 Sep 2047	15,691.00	14,462.00
5,500.0600	Freddie Mac Gold Pool FG G08833 5% 01 Jul 2048	5,810.00	5,486.00
5,728.3500	Freddie Mac Gold Pool FG G08849 5% 01 Nov 2048	5,994.00	5,706.00
13,518.3600	Freddie Mac Gold Pool FG G16524 3.5% 01 May 2033	13,772.00	12,968.00
10,303.0300	Freddie Mac Gold Pool FG G16756 3.5% 01 Jan 2034	10,490.00	9,865.00
8,616.1400	Freddie Mac Gold Pool FG G18592 3% 01 Mar 2031	9,017.00	8,121.00

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(a)	(b) (c) Description of investment	(d) Cost	(e) Current Value
21,306.0600	Freddie Mac Gold Pool FG G18713 3.5% 01 Nov 2033	21,648.00	20,436.00
50,622.6200	Freddie Mac Gold Pool FG G60080 3.5% 01 Jun 2045	52,205.00	47,182.00
29,303.9900	Freddie Mac Gold Pool FG G60278 4% 01 Oct 2045	31,511.00	28,104.00
118,495.4100	Freddie Mac Gold Pool FG G67707 3.5% 01 Jan 2048	120,195.00	110,549.00
118,960.4100	Freddie Mac Gold Pool FG G67709 3.5% 01 Mar 2048	119,198.00	110,211.00
31,197.0300	Freddie Mac Gold Pool FG G67711 4% 01 Mar 2048	31,915.00	29,831.00
2,290.1000	Freddie Mac Gold Pool FG H00790 5.5% 01 May 2037	2,263.00	2,258.00
50,000.0000	Freddie Mac Multifamily Structured Pass Through Certificates FHMS K157 A3 Var 25 Aug 2033	50,669.00	47,491.00
23,613.8200	Freddie Mac Pool FR QE0312 2% 01 Apr 2052	20,795.00	19,276.00
15,224.8300	Freddie Mac Pool FR RE6029 3% 01 Feb 2050	15,384.00	13,128.00
114,712.4100	Freddie Mac Pool FR SD8194 2.5% 01 Feb 2052	106,777.00	97,414.00
116,992.9600	Freddie Mac Pool FR SD8199 2% 01 Mar 2052	102,373.00	95,546.00
118,461.0600	Freddie Mac Pool FR SD8212 2.5% 01 May 2052	109,204.00	100,499.00
115,899.3000	Freddie Mac REMICS FHR 4656 EZ 4% 15 Feb 2047	122,303.00	108,571.00
48,304.5500	Freddie Mac STACR REMIC Trust 2022-DNA1 STACR 2022-DNA1 M1A Flt 25 Jan 2042	47,576.00	47,464.00
13,977.0000	Ginnie Mae II Pool G2 MA3521 3.5% 20 Mar 2046	14,807.00	13,090.00
4,956.9300	Ginnie Mae II Pool G2 MA3597 3.5% 20 Apr 2046	5,255.00	4,643.00
12,979.2300	Ginnie Mae II Pool G2 MA3937 3.5% 20 Sep 2046	13,793.00	12,164.00
28,382.8200	Ginnie Mae II Pool G2 MA4069 3.5% 20 Nov 2046	29,294.00	26,621.00
38,281.8000	Ginnie Mae II Pool G2 MA4126 3% 20 Dec 2046	38,761.00	34,772.00
36,053.8500	Ginnie Mae II Pool G2 MA4195 3% 20 Jan 2047	37,237.00	32,709.00
10,979.1700	Ginnie Mae II Pool G2 MA4382 3.5% 20 Apr 2047	11,447.00	10,283.00
7,073.6300	Ginnie Mae II Pool G2 MA4454 5% 20 May 2047	7,600.00	7,063.00
21,539.3200	Ginnie Mae II Pool G2 MA4586 3.5% 20 Jul 2047	21,381.00	20,176.00
20,187.6600	Ginnie Mae II Pool G2 MA4588 4.5% 20 Jul 2047	21,052.00	19,810.00
7,984.6300	Ginnie Mae II Pool G2 MA4719 3.5% 20 Sep 2047	8,271.00	7,458.00
8,324.0200	Ginnie Mae II Pool G2 MA4722 5% 20 Sep 2047	8,942.00	8,312.00
29,789.6200	Ginnie Mae II Pool G2 MA4837 3.5% 20 Nov 2047	30,090.00	27,864.00
10,950.1000	Ginnie Mae II Pool G2 MA4838 4% 20 Nov 2047	11,499.00	10,510.00
15,707.0800	Ginnie Mae II Pool G2 MA5078 4% 20 Mar 2048	16,072.00	15,078.00
17,320.5200	Ginnie Mae II Pool G2 MA5399 4.5% 20 Aug 2048	17,953.00	16,930.00
27,581.1000	Ginnie Mae II Pool G2 MA5466 4% 20 Sep 2048	28,316.00	26,314.00
6,025.4400	Ginnie Mae II Pool G2 MA5597 5% 20 Nov 2048	6,292.00	6,012.00
5,432.4700	Ginnie Mae II Pool G2 MA6030 3.5% 20 Jul 2049	5,553.00	4,964.00
2,439.3000	Ginnie Mae II Pool G2 MA6209 3% 20 Oct 2049	2,456.00	2,134.00
275,000.0000	GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/54	238,254.00	238,112.00

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100,000.0000	GNMAII JUMBO TBA 30YR MPT 4.500% 7/15/54	96,875.00	96,516.00
50,000.0000	GNMAII JUMBO TBA 30YR MPT 5.000% 7/15/54	49,373.00	49,133.00
13,824.7500	Government National Mortgage Association GNR 2014-108 PA 2.625% 20 Dec 2039	13,879.00	12,885.00
125,000.0000	UMBS TBA 30Yr MPT 2.000% 7/15/50	102,500.00	101,929.00
425,000.0000	UMBS TBA 30YR MPT 2.000% 8/15/53	346,700.00	347,055.00
375,000.0000	UMBS TBA 30YR MPT 2.500% 7/15/54	319,301.00	317,959.00
100,000.0000	UMBS TBA 30Yr MPT 2.500% 8/15/50	84,705.00	84,914.00
300,000.0000	UMBS TBA 30YR MPT 3.000% 7/15/54	265,078.00	264,012.00
150,000.0000	UMBS TBA 30YR MPT 3.000% 8/15/53	132,270.00	132,194.00
350,000.0000	UMBS TBA 30YR MPT 4.000% 7/15/54	330,307.00	328,440.00
125,000.0000	UMBS TBA 30YR MPT 4.500% 7/15/54	120,674.00	120,176.00
100,000.0000	UMBS TBA 30YR MPT 4.500% 8/15/53	96,176.00	96,188.00
425,000.0000	UMBS TBA 30YR MPT 5.000% 7/15/54	419,354.00	416,432.00
375,000.0000	UMBS TBA 30yr Mpt 5.500% 15 Jul 2053	373,931.00	373,185.00
49,310.2400	United States Small Business Administration SBAP 2022-25H 1 3.8% 01 Aug 2047	49,310.00	46,309.00
61,000.0000	United States Treasury Bill Zero 03 Oct 2023	59,975.00	60,194.00
127,000.0000	United States Treasury Inflation Indexed Bonds 1.125% 15 Jan 2033	124,863.00	123,868.00
112,000.0000	United States Treasury Inflation Indexed Bonds 1.25% 15 Apr 2028	112,154.00	109,575.00
744,000.0000	United States Treasury Note/Bond 2% 15 Nov 2041	640,361.00	544,601.00
1,030,000.0000	United States Treasury Note/Bond 3.375% 15 May 2033	1,015,673.00	993,311.00
399,000.0000	United States Treasury Note/Bond 3.625% 15 May 2053	387,859.00	383,475.00
275,000.0000	United States Treasury Note/Bond 3.625% 31 May 2028	272,740.00	268,986.00
579,000.0000	United States Treasury Note/Bond 3.875% 15 May 2043	566,515.00	564,977.00
1,363,000.0000	United States Treasury Note/Bond 4% 30 Jun 2028	1,363,169.00	1,355,544.00
428,000.0000	United States Treasury Note/Bond 4.125% 15 Jun 2026	427,256.00	423,686.00
220,000.0000	United States Treasury Note/Bond 4.25% 31 May 2025	219,359.00	217,232.00
2,052,000.0000	United States Treasury Note/Bond 4.625% 30 Jun 2025	2,048,276.00	2,042,622.00
		13,873,414.00	13,413,447.00

CORPORATE DEBT INSTRUMENTS

30,000.0000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust 3.3% 30 Jan 2032	28,805.00	24,564.00
55,000.0000	Air Lease Corp 2.2% 15 Jan 2027	54,340.00	48,771.00
10,000.0000	Air Lease Corp 3.625% 01 Dec 2027	10,362.00	9,120.00
35,000.0000	Alcon Finance Corp 3% 23 Sep 2029	34,503.00	30,886.00

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	25,000.0000	American Assets Trust LP 3.375% 01 Feb 2031	22,195.00	19,529.00
	10,000.0000	American Homes 4 Rent LP 2.375% 15 Jul 2031	7,656.00	7,934.00
	10,000.0000	American Homes 4 Rent LP 3.375% 15 Jul 2051	6,705.00	6,531.00
	5,000.0000	American Tower Corp 2.7% 15 Apr 2031	4,105.00	4,142.00
	20,000.0000	American Tower Corp 5.55% 15 Jul 2033	19,930.00	20,137.00
	25,000.0000	American Tower Corp 5.65% 15 Mar 2033	24,886.00	25,340.00
	15,000.0000	Amgen Inc 5.25% 02 Mar 2033	14,953.00	15,019.00
	15,000.0000	Amgen Inc 5.6% 02 Mar 2043	14,916.00	15,045.00
	25,000.0000	Amgen Inc 5.65% 02 Mar 2053	25,120.00	25,318.00
	10,000.0000	Aon Corp / Aon Global Holdings PLC 2.6% 02 Dec 2031	9,992.00	8,230.00
	35,000.0000	Aon Corp 2.8% 15 May 2030	36,026.00	30,282.00
	10,000.0000	Arizona Public Service 5.55% 01 Aug 2033	9,986.00	9,976.00
	15,000.0000	Arizona Public Service Co 3.35% 15 May 2050	10,367.00	10,328.00
	15,000.0000	Arthur J Gallagher & Co 5.75% 02 Mar 2053	14,850.00	15,039.00
	9,000.0000	AT&T Inc 3.8% 01 Dec 2057	9,411.00	6,516.00
	42,000.0000	AT&T Inc 4.85% 01 Mar 2039	40,022.00	38,576.00
	60,000.0000	Athene Global Funding 1.985% 19 Aug 2028	59,635.00	48,149.00
	5,000.0000	Athene Global Funding 2.717% 07 Jan 2029	5,000.00	4,072.00
	15,000.0000	Athene Global Funding 3.205% 08 Mar 2027	15,000.00	13,420.00
	55,000.0000	Avolon Holdings Funding Ltd 2.528% 18 Nov 2027	55,494.00	46,371.00
	25,000.0000	Avolon Holdings Funding Ltd 2.875% 15 Feb 2025	24,982.00	23,249.00
	25,000.0000	Bacardi Ltd 4.45% 15 May 2025	27,765.00	24,329.00
	15,000.0000	Baltimore Gas and Electric Co 5.4% 01 Jun 2053	14,993.00	15,239.00
	55,000.0000	Bank of America Corp Variable 1.658% 11 Mar 2027	53,794.00	49,493.00
	55,000.0000	Bank of America Corp Variable 1.734% 22 Jul 2027	55,000.00	49,102.00
	40,000.0000	Bank of America Corp Variable 2.087% 14 Jun 2029	39,934.00	34,126.00
	45,000.0000	Bank of America Corp Variable 2.299% 21 Jul 2032	36,191.00	35,990.00
	350,000.0000	Barclays Bank PLC 10.15% 16 Feb 2024	350,000.00	356,370.00
	250,000.0000	Barclays Bank PLC 7.45% 18 Oct 2023	250,000.00	250,425.00
	500,000.0000	Barclays Bank Plc 9.75% 16 Jan 2024	500,000.00	506,650.00
	45,000.0000	BAT Capital Corp 4.54% 15 Aug 2047	41,769.00	33,078.00
	30,000.0000	Bayer US Finance II LLC 4.4% 15 Jul 2044	33,073.00	23,907.00
	60,000.0000	Bayer US Finance II LLC 4.625% 25 Jun 2038	65,070.00	52,241.00
	46,393.9800	Bear Stearns ALT-A Trust 2004-12 BALTA 2004-12 1M1 Flt 25 Jan 2035	46,046.00	45,594.00
	14,000.0000	Becton Dickinson & Co 3.734% 15 Dec 2024	13,532.00	13,590.00
	20,000.0000	Berry Global Inc 1.57% 15 Jan 2026	19,833.00	18,035.00

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40,000.0000		Berry Global Inc 1.65% 15 Jan 2027	34,636.00	34,504.00
15,000.0000		Boeing Co/The 4.875% 01 May 2025	16,804.00	14,785.00
8,567.4800		Brazos Education Loan Authority Inc BELA 2012-1 A1 Flt 26 Dec 2035	8,330.00	8,453.00
61,822.7200		Brazos Higher Education Authority Inc BRHEA 2011-2 A3 Flt 27 Oct 2036	58,717.00	61,235.00
25,000.0000		Brixmor Operating Partnership LP 4.05% 01 Jul 2030	22,588.00	22,525.00
11,000.0000		Broadcom Inc 2.6% 15 Feb 2033	7,694.00	8,596.00
15,000.0000		Broadcom Inc 3.469% 15 Apr 2034	15,697.00	12,305.00
59,633.7900		BX Commercial Mortgage Trust 2020-VKNG BX 2020-VKNG A Flt 15 Oct 2037	59,792.00	58,884.00
15,000.0000		BX Trust 2019-OC11 BX 2019-OC11 A 3.202% 09 Dec 2041	15,449.00	12,818.00
90,000.0000		BXHPP Trust 2021-FILM BXHPP 2021-FILM A Flt 15 Aug 2036	85,950.00	84,668.00
35,000.0000		Capital One Financial Corp Variable 3.273% 01 Mar 2030	35,000.00	29,718.00
65,000.0000		Centene Corp 3% 15 Oct 2030	65,000.00	54,164.00
30,000.0000		Century Plaza Towers 2019-CPT CPTS 2019-CPT A 2.865% 13 Nov 2039	30,899.00	24,122.00
89,945.2000		CF Hippolyta Issuer LLC SORT 2020-1 B1 2.28% 15 Jul 2060	81,941.00	80,333.00
30,000.0000		Charter Communications Operating LLC / Charter Communications Operating Capital 2.3% 01 Feb 2032	26,015.00	22,710.00
25,000.0000		Charter Communications Operating LLC / Charter Communications Operating Capital 4.8% 01 Mar 2050	27,626.00	18,863.00
5,000.0000		Charter Communications Operating LLC / Charter Communications Operating Capital 5.375% 01 Apr 2038	5,336.00	4,260.00
26,000.0000		Cigna Group/The 3.4% 15 Mar 2051	26,450.00	18,927.00
32,000.0000		Cigna Group/The 5.4% 15 Mar 2033	31,989.00	32,560.00
100,000.0000		Citigroup Commercial Mortgage Trust 2020-420K CGCMT 2020-420K A 2.456% 10 Nov 2042	84,938.00	80,202.00
50,000.0000		Citigroup Global Markets Holdings Inc/United States 8.7% 13 Jun 2024	50,000.00	50,045.00
350,000.0000		Citigroup Global Markets Holdings Inc/United States 9.7% 05 Mar 2024	350,000.00	353,990.00
85,000.0000		Citigroup Inc 3.057% 25 Jan 2033	77,155.00	70,965.00
20,000.0000		Citigroup Inc Variable 2.572% 03 Jun 2031	17,182.00	16,686.00
10,000.0000		Citigroup Inc Variable 2.976% 05 Nov 2030	9,052.00	8,666.00
10,000.0000		Citigroup Inc Variable 3.07% 24 Feb 2028	10,000.00	9,202.00
40,000.0000		Citigroup Inc Variable 4.412% 31 Mar 2031	45,518.00	37,610.00
25,000.0000		CommonSpirit Health 2.782% 01 Oct 2030	25,329.00	21,017.00
20,000.0000		Credit Suisse Group Ag 3.091% 14 May 2032	18,060.00	16,179.00
5,000.0000		Credit Suisse Group AG Variable 2.593% 11 Sep 2025	3,300.00	4,766.00
99,751.8300		Credit Suisse Mortgage Capital Certificates 2019-ICE4 CSMC 2019-ICE4 C Flt 15 May 2036	97,383.00	98,676.00
33,904.6000		Credit-Based Asset Servicing and Securitization LLC CBASS 2003-CB3 AF1 Stp 25 Dec 2032	28,904.00	31,150.00
30,000.0000		CubeSmart LP 2.25% 15 Dec 2028	29,855.00	25,277.00
50,000.0000		CVS Health Corp 5.05% 25 Mar 2048	54,167.00	46,010.00
30,000.0000		DC Office Trust 2019-MTC DCOT 2019-MTC A 2.965% 15 Sep 2045	30,898.00	23,663.00
73,855.6200		Delta Air Lines 2020-1 Class AA Pass Through Trust 2% 10 Dec 2029	73,856.00	65,017.00

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40,000.0000		DNB Bank ASA 1.127% 16 Sep 2026	39,546.00	32,300.00
9,000.0000		Duke Energy Carolinas LLC 5.35% 15 Jan 2053	9,581.00	9,104.00
67,000.0000		Duke Energy Corp 3.4% 15 Jun 2029	66,898.00	60,389.00
4,053.1100		Educational Funding of the South Inc EFOTS 2011-1 A2 Flt 25 Apr 2035	3,912.00	4,045.00
5,000.0000		Enbridge Inc 5.7% 08 Mar 2033	5,065.00	5,069.00
5,000.0000		Energy Transfer LP 5% 15 May 2050	4,492.00	4,217.00
68,000.0000		Energy Transfer LP 5.4% 01 Oct 2047	68,636.00	59,795.00
35,000.0000		Exelon Corp 5.3% 15 Mar 2033	35,102.00	34,888.00
20,000.0000		Extra Space Storage LP 2.35% 15 Mar 2032	14,366.00	15,622.00
65,000.0000		Farmers Insurance Exchange Variable 4.747% 01 Nov 2057	66,295.00	50,944.00
21,105.4300		First Franklin Mortgage Loan Trust 2004-FF5 FFML 2004-FF5 A3C Flt 25 Aug 2034	19,529.00	19,639.00
35,000.0000		Fiserv Inc 5.6% 02 Mar 2033	34,854.00	35,610.00
25,000.0000		Global Payments Inc 5.3% 15 Aug 2029	24,999.00	24,356.00
5,000.0000		GLP Capital LP / GLP Financing II Inc 4% 15 Jan 2031	4,292.00	4,323.00
5,000.0000		GLP Capital LP / GLP Financing II Inc 5.3% 15 Jan 2029	4,999.00	4,761.00
40,000.0000		GLP Capital LP / GLP Financing II Inc 5.375% 15 Apr 2026	42,213.00	39,156.00
65,000.0000		Goldman Sachs Group Inc/The 1.217% 06 Dec 2023	65,000.00	63,749.00
25,000.0000		Goldman Sachs Group Inc/The Floating 5.83123% 21 Oct 2024	24,982.00	24,577.00
50,000.0000		Goldman Sachs Group Inc/The Variable 1.431% 09 Mar 2027	49,954.00	44,676.00
55,000.0000		Goldman Sachs Group Inc/The Variable 1.542% 10 Sep 2027	55,004.00	48,340.00
25,000.0000		Goldman Sachs Group Inc/The Variable 2.383% 21 Jul 2032	20,469.00	20,025.00
5,000.0000		Goldman Sachs Group Inc/The Variable 2.65% 21 Oct 2032	4,196.00	4,076.00
250,000.0000		GS Finance Corp 8.05% 16 Jan 2024	250,000.00	251,243.00
400,000.0000		GS Finance Corp 8.4% 25 Mar 2024	400,000.00	403,448.00
129,688.8900		GS Mortgage-Backed Securities Corp Trust 2021-PJ1 GSMBS 2021-PJ1 A2 Var 25 Jun 2051	125,960.00	104,263.00
80,790.8900		GS Mortgage-Backed Securities Trust 2021-INV1 GSMBS 2021-INV1 A6 Var 25 Dec 2051	70,604.00	68,940.00
0.0200		GSAMP Trust 2006-NC1 GSAMP 2006-NC1 A3 Flt 25 Feb 2036	-	-
23,000.0000		HCA Inc 3.5% 15 Jul 2051	15,536.00	15,873.00
30,000.0000		HCA Inc 4.125% 15 Jun 2029	33,715.00	27,745.00
40,000.0000		HCA Inc 5.25% 15 Jun 2049	40,421.00	36,043.00
15,000.0000		HCA Inc 5.5% 15 Jun 2047	16,580.00	14,058.00
25,000.0000		HCA Inc Exchanged 3.625% 15 Mar 2032	23,560.00	21,700.00
15,000.0000		Healthcare Realty Holdings LP 2% 15 Mar 2031	11,563.00	11,511.00
15,000.0000		Healthcare Realty Holdings LP 2.4% 15 Mar 2030	12,110.00	11,871.00
25,000.0000		Healthcare Realty Holdings LP 3.1% 15 Feb 2030	22,177.00	21,412.00
15,000.0000		Hess Corp 5.6% 15 Feb 2041	15,193.00	14,332.00

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40,000.0000	HSBC Hldgs PLC 1.589% 24 May 2027	39,800.00	35,291.00
55,000.0000	HSBC Holdings 2.013% 22 Sep 2028	54,918.00	47,113.00
35,000.0000	HSBC Holdings PLC Variable 6.332% 09 Mar 2044	34,831.00	36,238.00
30,000.0000	Hudson Pacific Properties LP 3.95% 01 Nov 2027	27,736.00	21,812.00
5,000.0000	Hudson Pacific Properties LP 4.65% 01 Apr 2029	5,749.00	3,527.00
30,000.0000	Hudson Yards 2019-55HY Mortgage Trust HY 2019-55HY A Var 10 Dec 2041	30,832.00	25,248.00
25,000.0000	Humana Inc 3.7% 23 Mar 2029	24,968.00	22,882.00
10,000.0000	Imperial Brands Fin PLC 6.125% 27 Jul 2027	9,896.00	10,017.00
25,000.0000	Imperial Brands Finance PLC 3.125% 26 Jul 2024	26,342.00	24,154.00
10,000.0000	Intercontinental Exchange Inc 1.85% 15 Sep 2032	9,006.00	8,004.00
41,000.0000	International Flavors & Fragrances Inc 2.3% 01 Nov 2030	37,751.00	32,490.00
5,000.0000	International Flavors & Fragrances Inc 3.468% 01 Dec 2050	3,341.00	3,340.00
5,000.0000	International Flavors & Fragrances Inc 5% 26 Sep 2048	4,112.00	4,223.00
9,000.0000	Invitation Homes Operating Partnership LP 2% 15 Aug 2031	6,624.00	6,892.00
10,000.0000	Invitation Homes Operating Partnership LP 2.7% 15 Jan 2034	7,684.00	7,553.00
113,158.0200	J.P. Morgan Mortgage Trust 2021-14 JPMMT 2021-14 A3 Var 25 May 2052	112,575.00	91,114.00
113,801.9300	J.P. Morgan Mortgage Trust 2022-1 JPMMT 2022-1 A3 Var 25 Jul 2052	110,352.00	91,775.00
20,000.0000	JBS USA LUX SA / JBS USA Food Co / JBS USA Finance Inc 3% 02 Feb 2029	19,673.00	16,960.00
30,000.0000	JBS USA LUX SA / JBS USA Food Co / JBS USA Finance Inc 3% 15 May 2032	29,613.00	23,024.00
10,000.0000	JBS USA LUX SA / JBS USA Food Co / JBS USA Finance Inc 3.75% 01 Dec 2031	9,425.00	8,200.00
95,000.0000	Jersey Central Power & Light Co 2.75% 01 Mar 2032	94,740.00	78,358.00
350,000.0000	JP Morgan Chase Financial 8.3% 30 Nov 2023	350,000.00	351,750.00
100,000.0000	JP Morgan Mortgage Acquisition Trust 2007-CH1 JPMAC 2007-CH1 MV8 Flt 25 Nov 2036	99,875.00	99,844.00
40,000.0000	JPMorgan Chase & Co Variable 1.561% 10 Dec 2025	40,000.00	37,452.00
40,000.0000	JPMorgan Chase & Co Variable 1.578% 22 Apr 2027	40,000.00	35,928.00
35,000.0000	JPMorgan Chase & Co Variable 1.953% 04 Feb 2032	28,814.00	27,888.00
25,000.0000	JPMorgan Chase & Co Variable 2.545% 08 Nov 2032	21,554.00	20,483.00
20,000.0000	JPMorgan Chase & Co Variable 2.58% 22 Apr 2032	19,102.00	16,612.00
5,000.0000	JPMorgan Chase & Co Variable 2.947% 24 Feb 2028	5,000.00	4,591.00
550,000.0000	Jpmorgan Chase Financial 8.55% 03 Apr 2024	550,000.00	557,260.00
500,000.0000	JPMorgan Chase Financial Co LLC 10.6% 25 Apr 2024	500,000.00	509,450.00
70,000.0000	JPMorgan Chase Financial Co LLC 9% 09 May 2024	70,000.00	70,616.00
65,000.0000	Keyspan Gas East Corp 3.586% 18 Jan 2052	65,000.00	43,886.00
15,000.0000	Kilroy Realty LP 2.65% 15 Nov 2033	11,649.00	10,168.00
20,000.0000	Lexington Realty Trust 2.375% 01 Oct 2031	15,258.00	15,223.00
30,000.0000	Life Storage LP 2.4% 15 Oct 2031	24,722.00	23,756.00

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(a)	(b) (c) Description of investment	(d) Cost	(e) Current Value
65,000.0000	Macquarie Group Ltd Variable 2.871% 14 Jan 2033	65,000.00	51,912.00
55,000.0000	Madison Park Funding XLVIII Ltd MDPK 2021-48A A Flt 19 Apr 2033	54,038.00	54,481.00
37,633.0900	Merrill Lynch Mortgage Investors Trust Series MLCC 2003-D MLCC 2003-D A Flt 25 Aug 2028	37,204.00	35,691.00
10,000.0000	Meta Platforms Inc 4.45% 15 Aug 2052	8,624.00	8,695.00
25,000.0000	Meta Platforms Inc 5.6% 15 May 2053	24,931.00	25,675.00
20,000.0000	MKT 2020-525M Mortgage Trust MKT 2020-525M A 2.694% 12 Feb 2040	20,599.00	14,845.00
20,000.0000	Morgan Stanley Variable 1.164% 21 Oct 2025	20,000.00	18,693.00
40,000.0000	Morgan Stanley Variable 1.512% 20 Jul 2027	40,000.00	35,439.00
35,000.0000	Morgan Stanley Variable 1.593% 04 May 2027	30,763.00	31,333.00
20,000.0000	Morgan Stanley Variable 1.928% 28 Apr 2032	15,975.00	15,613.00
25,000.0000	Morgan Stanley Variable 2.484% 16 Sep 2036	19,310.00	18,969.00
35,961.3600	MortgageIT Trust 2005-1 MHL 2005-1 1A1 Flt 25 Feb 2035	35,973.00	34,461.00
58,518.3900	MortgageIT Trust 2005-5 MHL 2005-5 A1 Flt 25 Dec 2035	57,570.00	55,494.00
35,000.0000	NatWest Group PLC Variable 4.269% 22 Mar 2025	37,901.00	34,377.00
45,504.1800	Navient Student Loan Trust 2014-3 NAVSL 2014-3 A Flt 25 Mar 2083	45,504.00	43,847.00
33,583.6900	Navient Student Loan Trust 2014-4 NAVSL 2014-4 A Flt 25 Mar 2083	33,584.00	32,465.00
86,246.2900	Navient Student Loan Trust 2015-2 NAVSL 2015-2 A3 Flt 26 Nov 2040	86,246.00	83,738.00
50,000.0000	Octagon 67 Ltd OCT67 2023-1A A1 Flt 25 Apr 2036	50,000.00	49,824.00
15,000.0000	Oncor Electric Delivery Co LLC Exchanged 4.95% 15 Sep 2052	14,282.00	14,465.00
35,000.0000	One Bryant Park Trust 2019-OBP OBP 2019-OBP A 2.51641% 15 Sep 2054	35,000.00	28,416.00
0.2100	Option One Mortgage Loan Trust 2006-1 OOMLT 2006-1 1A1 Flt 25 Jan 2036	-	-
15,000.0000	Oracle Corp 3.8% 15 Nov 2037	11,899.00	12,260.00
66,000.0000	Oracle Corp 3.95% 25 Mar 2051	64,438.00	49,975.00
15,000.0000	Oracle Corp 6.9% 09 Nov 2052	14,991.00	16,772.00
20,000.0000	Park Aerospace Holdings Ltd 5.5% 15 Feb 2024	21,731.00	19,772.00
10,000.0000	Petroleos Mexicanos 6.35% 12 Feb 2048	6,215.00	6,048.00
12,000.0000	Petroleos Mexicanos 6.625% 15 Jun 2035	8,190.00	8,368.00
20,000.0000	Petroleos Mexicanos 6.95% 28 Jan 2060	17,409.00	12,472.00
10,000.0000	Physicians Realty LP 2.625% 01 Nov 2031	7,701.00	7,779.00
15,000.0000	Piedmont Operating Partnership LP 2.75% 01 Apr 2032	12,078.00	10,100.00
20,000.0000	Pilgrim's Pride Corp 6.25% 01 Jul 2033	19,862.00	19,372.00
40,000.0000	PNC Financial Services Group Inc/The Variable 5.068% 24 Jan 2034	40,201.00	38,358.00
10,000.0000	PNC Financial Services Group Inc/The Variable 5.582% 12 Jun 2029	10,000.00	9,953.00
15,000.0000	Public Service Co of Colorado 5.25% 01 Apr 2053	14,895.00	14,406.00
50,000.0000	Rad CLO 18 Ltd RAD 2023-18A A1 Flt 15 Apr 2036	50,000.00	49,897.00
35,000.0000	Reynolds American Inc 5.7% 15 Aug 2035	42,021.00	32,876.00

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(a)	(b) (c) Description of investment	(d) Cost	(e) Current Value
5,000.0000	Reynolds American Inc 5.85% 15 Aug 2045	5,220.00	4,446.00
50,000.0000	Royal Bank of Canada 7.5% 11 Apr 2024	50,000.00	49,710.00
500,000.0000	Royal Bank Of Canada 8.05% 22 May 2024	500,000.00	500,200.00
55,000.0000	Royal Bank of Canada 8.25% 06 Jun 2024	55,000.00	54,901.00
500,000.0000	Royal Bank of Canada 8.75% 29 Feb 2024	500,000.00	500,600.00
5,000.0000	Sabine Pass Liquefaction LLC 4.5% 15 May 2030	4,784.00	4,753.00
10,000.0000	Santander UK Group Holdings PLC Variable 1.089% 15 Mar 2025	9,483.00	9,580.00
10,000.0000	Santander UK Group Holdings PLC Variable 1.673% 14 Jun 2027	9,768.00	8,613.00
40,000.0000	Santander UK Group Holdings PLC Variable 2.896% 15 Mar 2032	33,587.00	32,335.00
50,000.0000	Santander UK Group Holdings PLC Variable 4.796% 15 Nov 2024	55,440.00	49,618.00
21,729.3200	Sequoia Mortgage Trust 2003-3 SEMT 2003-3 A1 Flt 20 Jul 2033	20,507.00	19,959.00
73,617.0300	SLM Student Loan Trust 2006-8 SLMA 2006-8 A6 Flt 25 Jan 2041	64,599.00	69,977.00
30,000.0000	SLM Student Loan Trust 2008-2 SLMA 2008-2 B Flt 25 Jan 2083	25,982.00	29,831.00
30,000.0000	SLM Student Loan Trust 2008-3 SLMA 2008-3 B Flt 26 Apr 2083	26,568.00	26,016.00
30,000.0000	SLM Student Loan Trust 2008-4 SLMA 2008-4 B Flt 25 Apr 2073	27,089.00	28,464.00
30,000.0000	SLM Student Loan Trust 2008-5 SLMA 2008-5 B Flt 25 Jul 2073	29,093.00	29,195.00
30,000.0000	SLM Student Loan Trust 2008-6 SLMA 2008-6 B Flt 26 Jul 2083	28,657.00	28,282.00
30,000.0000	SLM Student Loan Trust 2008-7 SLMA 2008-7 B Flt 26 Jul 2083	28,811.00	27,620.00
45,593.9800	SLM Student Loan Trust 2011-2 SLMA 2011-2 A2 Flt 25 Oct 2034	43,656.00	45,394.00
50,000.0000	Southern Co Gas Capital Corp 3.25% 15 Jun 2026	51,671.00	47,082.00
25,000.0000	Southwestern Elec Power 3.25% 01 Nov 2051	16,056.00	16,767.00
50,000.0000	Southwestern Electric Power Co 2.75% 01 Oct 2026	49,948.00	45,846.00
47,500.0000	Sprint Spectrum Co LLC / Sprint Spectrum Co II LLC / Sprint Spectrum Co III LLC 5.152% 20 Mar 2028	53,794.00	46,999.00
4,890.6100	Structured Asset Securities Corp Mortgage Pass-Through Ctfs Ser 2003-34A SASC 2003-34A 3A3 Var 11/25	4,732.00	4,811.00
20,000.0000	Take-Two Interactive Software Inc 4% 14 Apr 2032	20,007.00	18,320.00
5,000.0000	Teachers Insurance & Annuity Association of America 4.27% 15 May 2047	6,256.00	4,134.00
25,000.0000	Tencent Holdings Ltd 3.975% 11 Apr 2029	27,262.00	23,243.00
85,000.0000	Time Warner Cable LLC 5.5% 01 Sep 2041	83,426.00	70,715.00
10,000.0000	Time Warner Cable LLC 5.875% 15 Nov 2040	9,134.00	8,822.00
16,000.0000	T-Mobile USA Inc 3.375% 15 Apr 2029	14,209.00	14,449.00
50,000.0000	T-Mobile USA Inc 3.875% 15 Apr 2030	52,334.00	46,064.00
15,000.0000	T-Mobile USA Inc 4.375% 15 Apr 2040	14,704.00	13,246.00
10,000.0000	UBS Group AG Note 4.550% 15 Apr 2026	6,300.00	9,612.00
15,000.0000	UBS Group AG Variable 3.869% 12 Jan 2029	12,711.00	13,560.00
50,000.0000	UBS Group AG Variable 4.194% 01 Apr 2031	44,250.00	44,503.00
15,000.0000	UBS Group AG Variable 6.373% 15 Jul 2026	10,550.00	14,905.00

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(a)	(b) (c) Description of investment	(d) Cost	(e) Current Value
115,000.0000	UBS Group AG Variable 9.016% 15 Nov 2033	118,964.00	137,844.00
35,000.0000	United Airlines 2023-1 Class A Pass Through Trust 5.8% 15 Jan 2036	35,000.00	35,044.00
10,000.0000	UnitedHealth Group Inc 4.45% 15 Dec 2048	12,609.00	9,091.00
30,000.0000	US Bancorp Variable 4.839% 01 Feb 2034	29,641.00	28,021.00
10,000.0000	US Bancorp Variable 5.836% 12 Jun 2034	10,000.00	10,072.00
15,000.0000	US Bancorp Variable 5.85% 21 Oct 2033	15,000.00	15,020.00
25,000.0000	VICI Properties LP / VICI Note Co Inc 3.875% 15 Feb 2029	22,218.00	21,939.00
10,000.0000	VICI Properties LP / VICI Note Co Inc 4.5% 01 Sep 2026	9,575.00	9,447.00
9,000.0000	VICI Properties LP 5.125% 15 May 2032	8,702.00	8,421.00
10,000.0000	VICI Properties LP 5.625% 15 May 2052	9,977.00	8,908.00
44,000.0000	Vodafone Group PLC 4.875% 19 Jun 2049	50,596.00	38,972.00
51,244.5400	WaMu Mortgage Pass-Through Certificates Series 2004-AR12 Trust WAMU 2004-AR12 A2A Flt 25 Oct 2044	49,848.00	47,065.00
50,954.4100	WaMu Mortgage Pass-Through Certificates Series 2005-AR13 Trust WAMU 2005-AR13 A1A1 Flt 25 Oct 2045	48,908.00	47,908.00
50,000.0000	Warnermedia Holdings Inc 5.05% 15 Mar 2042	50,000.00	42,144.00
58,000.0000	Warnermedia Holdings Inc 5.141% 15 Mar 2052	54,846.00	47,227.00
11,688.1400	Washington Mutual MSC Mortgage Pass-Through Certificates Series 2004-RA4 Trust WAMMS 2004-RA4 3A 7.5	11,209.00	11,864.00
100,000.0000	Wells Fargo & Co Variable 2.393% 02 Jun 2028	102,736.00	89,113.00
55,000.0000	Wells Fargo & Co Variable 2.879% 30 Oct 2030	57,413.00	47,503.00
40,000.0000	Wells Fargo & Co Variable 3.35% 02 Mar 2033	34,672.00	34,234.00
20,000.0000	Wells Fargo & Co Variable 4.897% 25 Jul 2033	19,418.00	19,184.00
25,000.0000	Weyerhaeuser Co 3.375% 09 Mar 2033	24,866.00	21,504.00
35,000.0000	Willis North America Inc 2.95% 15 Sep 2029	36,065.00	30,107.00
		11,892,482.00	11,333,531.00
	PARTNERSHIP/JOINT VENTURE INTERESTS		
	Blacksand Capital Opportunity Fund I, L.P	3,572,445.00	1,338,691.00
	Blacksand Capital Opportunity Fund II, LP	9,852,405.00	9,481,379.00
		13,424,850.00	10,820,070.00
	VALUE OF INTEREST IN REGISTERED INVESTMENT COMPANIES (MUTUAL FUNDS & ETF)		
471,242.9300	BlackRock Systematic Multi-Strategy Fund	4,735,383.00	4,547,495.00
506,037.5500	Goldman Sachs Absolute Return Tracker Fund	5,188,085.00	4,650,485.00
424,946.7690	iMGP Alternative Strategies Fund	4,866,520.00	4,355,704.00

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(a)	(b) (c) Description of investment	(d) Cost	(e) Current Value
414,043.0700	International Growth and Income Fund	13,802,358.00	14,288,626.00
102,636.0000	iShares MSCI USA Min Vol Factor ETF	6,739,474.00	7,628,934.00
1,746,960.1250	Vanguard High-Yield Corporate Fund	10,125,970.00	9,119,132.00
37,522.0000	Vanguard S&P 500 ETF	14,769,920.00	15,281,960.00
		60,227,710.00	59,872,336.00
OTHER			
15,000.0000	California St Hlth Facs Fing A Ref-Cedars Sinai Health System 01 Dec 2021 3% 15 Aug 2051	11,267.00	11,357.00
30,000.0000	New York City Ny Transitional Build America Bonds-Sub 16 Aug 2010 5.508% 01 Aug 2037	40,565.00	31,210.00
0.0100	Northstar Education Finance Inc NEF 2007-1 A1 Flt 28 Apr 2030	-	-
50,000.0000	Univ Of California Ca Rgts Med Txbl-Ser N 05 Mar 2020 3.256% 15 May 2060	50,000.00	35,098.00
		101,832.00	77,665.00
	TOTAL INVESTMENTS	102,316,521.00	98,313,282.00

PAINTING INDUSTRY OF HAWAII ANNUITY PLAN
EIN: 99-6032984 Plan Number: 001
June 30, 2023
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, 2023, 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: $89,759,493.38
Comparative Value (5%): $4,487,974.67

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
BANK OF MONTREAL, CHICAGO BRANCH 3272					
Purchases					
July 21, 2022 July 22, 2022	Purchase 195,000.00 Par Value of United States Treasury Note/Bond 3% 30 Jun 2024 @ 99.73% Paid Accrued Interest of $349.73	195,000.00	194,472.04	194,472.04	
July 27, 2022 August 1, 2022	Purchase 215,000.00 Par Value of United States Treasury Note/Bond 2.75% 31 Jul 2027 @ 99.42% Paid Accrued Interest of $16.07	215,000.00	213,749.03	213,749.03	
July 29, 2022 August 1, 2022	Purchase 145,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 May 2032 @ 102.10% Paid Accrued Interest of $883.59	145,000.00	148,047.26	148,047.26	
August 11, 2022 August 15, 2022	Purchase 85,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 96.91%	85,000.00	82,376.62	82,376.62	
August 12, 2022 August 16, 2022	Purchase 5,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 97.73% Paid Accrued Interest of $0.41	5,000.00	4,886.72	4,886.72	
August 23, 2022 August 31, 2022	Purchase 20,000.00 Par Value of United States Of Amer Treas Notes 3.125% Nts 31 Aug 2024 USD 'BG-2024' @ 99.88%	20,000.00	19,975.79	19,975.79	
August 25, 2022 August 31, 2022	Purchase 215,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 3.125% NTS 31 Aug 2027 USD 'AC-2027' @ 99.63%	215,000.00	214,193.75	214,193.75	
August 29, 2022 August 31, 2022	Purchase 10,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 99.40%	10,000.00	9,940.23	9,940.23	

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)					
September 27, 2022 September 28, 2022	Purchase 328,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 71.25% Paid Accrued Interest of $2,424.35	328,000.00	233,712.81	233,712.81	
September 30, 2022 October 3, 2022	Purchase 74,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 91.81% Paid Accrued Interest of $270.96	74,000.00	67,938.36	67,938.36	
October 4, 2022 October 5, 2022	Purchase 52,000.00 Par Value of United States Treasury Note/Bond 4.25% 30 Sep 2024 @ 100.38% Paid Accrued Interest of $30.36	52,000.00	52,195.00	52,195.00	
October 5, 2022 October 6, 2022	Purchase 159,000.00 Par Value of Treasury Bill 16 Mar 2023 @ 98.38%	159,000.00	156,418.06	156,418.06	
October 17, 2022 October 18, 2022	Purchase 37,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 83.14% Paid Accrued Interest of $193.04	37,000.00	30,763.17	30,763.17	
November 8, 2022 November 15, 2022	Purchase 9,000.00 Par Value of United States Of Amer Treas Bonds 4% BDS 15 Nov 2052 USD1000 'Bonds 11/52' @ 96.29%	9,000.00	8,666.24	8,666.24	
November 7, 2022 November 15, 2022	Purchase 14,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 96.02%	14,000.00	13,443.42	13,443.42	
November 14, 2022 November 15, 2022	Purchase 20,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 99.00%	20,000.00	19,800.00	19,800.00	
November 14, 2022 November 15, 2022	Purchase 39,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 99.00%	39,000.00	38,610.00	38,610.00	
November 28, 2022 November 30, 2022	Purchase 9,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 103.64% Paid Accrued Interest of $15.38	9,000.00	9,327.66	9,327.66	
December 2, 2022 December 5, 2022	Purchase 27,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 105.98% Paid Accrued Interest of $59.67	27,000.00	28,615.78	28,615.78	

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)					
December 8, 2022 December 9, 2022	Purchase 8,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 110.16% Paid Accrued Interest of $21.22	8,000.00	8,812.81	8,812.81	
December 8, 2022 December 9, 2022	Purchase 20,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 105.24% Paid Accrued Interest of $54.70	20,000.00	21,048.44	21,048.44	
December 27, 2022 December 29, 2022	Purchase 17,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 102.20% Paid Accrued Interest of $85.23	17,000.00	17,373.20	17,373.20	
January 11, 2023 January 17, 2023	Purchase 80,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 Jan 2026 @ 99.76% Paid Accrued Interest of $17.13	80,000.00	79,809.55	79,809.55	
January 18, 2023 January 19, 2023	Purchase 7,000.00 Par Value of United States Treasury Inflation Indexed Bonds .625% 15 Jul 2032 @ 94.45% Paid Accrued Interest of $0.50	7,000.00	6,777.61	6,777.61	
January 25, 2023 January 26, 2023	Purchase 46,000.00 Par Value of United States Treasury Bill Zero 20 Jul 2023 @ 97.75%	46,000.00	44,963.34	44,963.34	
January 26, 2023 January 27, 2023	Purchase 52,000.00 Par Value of United States Treasury Bill Zero 20 Jul 2023 @ 97.77%	52,000.00	50,840.10	50,840.10	
February 1, 2023 February 2, 2023	Purchase 23,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 105.83% Paid Accrued Interest of $207.05	23,000.00	24,340.47	24,340.47	
February 6, 2023 February 15, 2023	Purchase 17,000.00 Par Value of UNITED STATES OF AMER TREAS BONDS 0% BDS 15 Feb 2053 USD1000 'BOND 02/2053' @ 98.93%	17,000.00	16,818.81	16,818.81	
February 3, 2023 February 15, 2023	Purchase 11,000.00 Par Value of UNITED STATES OF AMER TREAS BONDS 0% BDS 15 Feb 2053 USD1000 'BOND 02/2053' @ 99.92%	11,000.00	10,991.60	10,991.60	

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 15, 2023 February 17, 2023	Purchase 58,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jan 2025 @ 99.07% Paid Accrued Interest of $112.35	58,000.00	57,460.78	57,460.78	
February 23, 2023 February 28, 2023	Purchase 201,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 29 Feb 2028 USD 'V-2028' @ 99.45%	201,000.00	199,897.07	199,897.07	
March 15, 2023 March 16, 2023	Purchase 166,000.00 Par Value of United States Treasury Bill Zero 15 Jun 2023 @ 98.83%	166,000.00	164,065.59	164,065.59	
March 15, 2023 March 16, 2023	Purchase 84,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.625% 15 Oct 2027 @ 101.76% Paid Accrued Interest of $573.31	84,000.00	85,975.32	85,975.32	
March 17, 2023 March 20, 2023	Purchase 43,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.125% 15 Jan 2033 @ 98.61% Paid Accrued Interest of $85.63	43,000.00	42,453.62	42,453.62	
March 20, 2023 March 21, 2023	Purchase 168,000.00 Par Value of United States Treasury Bill Zero 18 Jul 2023 @ 98.48%	168,000.00	165,439.36	165,439.36	
March 21, 2023 March 22, 2023	Purchase 336,000.00 Par Value of United States Treasury Bill Zero 18 Jul 2023 @ 98.46%	336,000.00	330,817.13	330,817.13	
April 27, 2023 April 28, 2023	Purchase 18,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 Feb 2043 @ 99.75% Paid Accrued Interest of $138.73	18,000.00	17,955.09	17,955.09	
April 28, 2023 May 1, 2023	Purchase 13,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 99.22% Paid Accrued Interest of $97.63	13,000.00	12,898.95	12,898.95	
May 1, 2023 May 2, 2023	Purchase 18,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 Feb 2043 @ 100.44% Paid Accrued Interest of $146.44	18,000.00	18,078.89	18,078.89	
May 9, 2023 May 10, 2023	Purchase 8,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 96.04% Paid Accrued Interest of $67.29	8,000.00	7,682.94	7,682.94	

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 9, 2023 May 10, 2023	Purchase 8,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 96.05% Paid Accrued Interest of $67.29	8,000.00	7,684.31	7,684.31	
May 10, 2023 May 11, 2023	Purchase 8,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 96.68% Paid Accrued Interest of $68.09	8,000.00	7,734.38	7,734.38	
May 12, 2023 May 15, 2023	Purchase 15,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2053 Usd1000 'Bonds 05/53' @ 97.91%	15,000.00	14,685.84	14,685.84	
May 22, 2023 May 23, 2023	Purchase 26,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 99.16% Paid Accrued Interest of $62.97	26,000.00	25,782.66	25,782.66	
May 17, 2023 May 31, 2023	Purchase 4,000.00 Par Value of United States Of Amer Treas Bonds 3.75% Bds 15 May 2043 USD1000 'Bond 05/43' @ 98.62% Paid Accrued Interest of $6.74	4,000.00	3,944.70	3,944.70	
May 18, 2023 May 31, 2023	Purchase 12,000.00 Par Value of United States Of Amer Treas Bonds 3.75% Bds 15 May 2043 USD1000 'Bond 05/43' @ 98.10% Paid Accrued Interest of $20.22	12,000.00	11,771.70	11,771.70	
May 31, 2023 June 2, 2023	Purchase 25,000.00 Par Value of United States Treasury Note/Bond 3.375% 15 May 2033 @ 97.72% Paid Accrued Interest of $41.27	25,000.00	24,429.69	24,429.69	
June 1, 2023 June 5, 2023	Purchase 22,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 May 2025 @ 99.84% Paid Accrued Interest of $12.77	22,000.00	21,963.91	21,963.91	
June 2, 2023 June 5, 2023	Purchase 18,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 97.96% Paid Accrued Interest of $39.80	18,000.00	17,632.91	17,632.91	

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)					
June 2, 2023 June 5, 2023	Purchase 18,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 97.79% Paid Accrued Interest of $39.80	18,000.00	17,602.29	17,602.29	
June 8, 2023 June 9, 2023	Purchase 22,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 97.22% Paid Accrued Interest of $57.91	22,000.00	21,389.08	21,389.08	
June 9, 2023 June 12, 2023	Purchase 17,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 97.49% Paid Accrued Interest of $50.12	17,000.00	16,573.97	16,573.97	
June 23, 2023 June 27, 2023	Purchase 9,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 May 2025 @ 99.07% Paid Accrued Interest of $28.22	9,000.00	8,915.98	8,915.98	
June 22, 2023 June 30, 2023	Purchase 388,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Jun 2025 @ 99.78%	388,000.00	387,158.07	387,158.07	
June 22, 2023 June 30, 2023	Purchase 388,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Jun 2025 @ 99.79%	388,000.00	387,197.59	387,197.59	
Total Purchases			**$3,906,099.69**	**$3,906,099.69**	**$0.00**
Sales					
July 8, 2022 July 11, 2022	Sale 30,000.00 Par Value of United States Treasury Note/Bond 2.75% 30 Apr 2027 @ 98.27% Received Accrued Interest of $161.41	30,000.00	29,479.69	29,815.97	-336.28
July 18, 2022 July 19, 2022	Sale 35,000.00 Par Value of United States Treasury Note/Bond 2.75% 30 Apr 2027 @ 98.53% Received Accrued Interest of $209.24	35,000.00	34,484.57	34,785.30	-300.73
July 19, 2022 July 20, 2022	Sale 30,000.00 Par Value of United States Treasury Note/Bond 2.75% 30 Apr 2027 @ 98.34% Received Accrued Interest of $181.59	30,000.00	29,503.13	29,815.97	-312.84

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)					
July 19, 2022 July 20, 2022	Sale 25,000.00 Par Value of United States Treasury Note/Bond 2.75% 30 Apr 2027 @ 98.17% Received Accrued Interest of $151.32	25,000.00	24,541.99	24,846.64	-304.65
July 21, 2022 July 22, 2022	Sale 130,000.00 Par Value of United States Treasury Note/Bond 3% 15 Jul 2025 @ 99.65% Received Accrued Interest of $74.18	130,000.00	129,542.97	129,713.29	-170.32
July 22, 2022 July 25, 2022	Sale 20,000.00 Par Value of United States Treasury Note/Bond 2.625% 31 May 2027 @ 99.00% Received Accrued Interest of $78.89	20,000.00	19,800.00	19,817.34	-17.34
July 27, 2022 July 28, 2022	Sale 215,000.00 Par Value of United States Treasury Note/Bond 3.25% 30 Jun 2027 @ 101.67% Received Accrued Interest of $531.66	215,000.00	218,594.53	216,076.52	2,518.01
August 8, 2022 August 9, 2022	Sale 195,000.00 Par Value of United States Treasury Bill Zero 06 Oct 2022 @ 99.63%	195,000.00	193,947.81	193,947.81	
August 11, 2022 August 12, 2022	Sale 85,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 94.20% Received Accrued Interest of $591.02	85,000.00	80,072.66	81,818.92	-1,746.26
August 23, 2022 August 24, 2022	Sale 20,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 May 2024 @ 98.65% Received Accrued Interest of $116.12	20,000.00	19,730.47	19,931.32	-200.85
August 25, 2022 August 26, 2022	Sale 220,000.00 Par Value of United States Treasury Note/Bond 2.75% 31 Jul 2027 @ 97.82% Received Accrued Interest of $427.45	220,000.00	215,196.09	218,319.40	-3,123.31
August 29, 2022 August 30, 2022	Sale 10,000.00 Par Value of United States Treasury Note/Bond 2.625% 31 May 2027 @ 97.12% Received Accrued Interest of $65.27	10,000.00	9,712.11	9,908.67	-196.56
September 1, 2022 September 2, 2022	Sale 130,000.00 Par Value of United States Treasury Bill Zero 19 Jan 2023 @ 98.83%	130,000.00	128,476.33	128,476.33	

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 1, 2022 September 2, 2022	Sale 730,000.00 Par Value of United States Treasury Note/Bond 3.25% 30 Jun 2027 @ 99.38% Received Accrued Interest of $4,126.09	730,000.00	725,466.02	733,655.14	-8,189.12
September 1, 2022 September 2, 2022	Sale 805,000.00 Par Value of United States Treasury Note/Bond 2.75% 31 Jul 2027 @ 97.17% Received Accrued Interest of $1,985.16	805,000.00	782,202.15	798,850.56	-16,648.41
September 1, 2022 September 2, 2022	Sale 390,000.00 Par Value of United States Treasury Note/Bond 2.375% 15 Feb 2042 @ 82.04% Received Accrued Interest of $453.06	390,000.00	319,967.58	356,244.75	-36,277.17
September 1, 2022 September 2, 2022	Sale 1,195,000.00 Par Value of United States Treasury Note/Bond 3.125% 15 Aug 2025 @ 98.94% Received Accrued Interest of $1,826.60	1,195,000.00	1,182,303.13	1,192,012.50	-9,709.37
September 1, 2022 September 2, 2022	Sale 75,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 95.97% Received Accrued Interest of $100.88	75,000.00	71,979.49	72,691.41	-711.92
September 6, 2022 September 7, 2022	Sale 35,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 98.57% Received Accrued Interest of $21.15	35,000.00	34,498.24	34,877.44	-379.20
September 12, 2022 September 13, 2022	Sale 549,000.00 Par Value of United States Treasury Bill Zero 16 Feb 2023 @ 98.58%	549,000.00	541,068.41	541,068.41	
September 12, 2022 September 13, 2022	Sale 240,000.00 Par Value of United States Treasury Bill Zero 02 Feb 2023 @ 98.73%	240,000.00	236,913.22	236,913.22	
September 12, 2022 September 13, 2022	Sale 470,000.00 Par Value of United States Treasury Note/Bond 3% 31 Jul 2024 @ 98.96% Received Accrued Interest of $1,685.87	470,000.00	465,116.41	469,901.32	-4,784.91
September 13, 2022 September 14, 2022	Sale 2,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 75.18% Received Accrued Interest of $13.26	2,000.00	1,503.59	1,853.87	-350.28

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)					
September 26, 2022 September 27, 2022	Sale 7,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 72.06% Received Accrued Interest of $51.36	7,000.00	5,044.38	6,488.55	-1,444.17
September 26, 2022 September 27, 2022	Sale 49,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 95.45% Received Accrued Interest of $114.21	49,000.00	46,772.03	48,279.97	-1,507.94
September 26, 2022 September 27, 2022	Sale 23,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 90.78% Received Accrued Interest of $73.91	23,000.00	20,879.69	21,824.25	-944.56
September 27, 2022 September 28, 2022	Sale 224,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 86.07% Received Accrued Interest of $803.48	224,000.00	192,797.50	204,944.67	-12,147.17
October 4, 2022 October 5, 2022	Sale 55,000.00 Par Value of United States Treasury Note/Bond 3.25% 31 Aug 2024 @ 98.50% Received Accrued Interest of $172.82	55,000.00	54,172.85	54,785.89	-613.04
October 12, 2022 October 13, 2022	Sale 28,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 90.55% Received Accrued Interest of $123.45	28,000.00	25,353.13	26,196.90	-843.77
October 12, 2022 October 13, 2022	Sale 8,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 84.47% Received Accrued Interest of $38.48	8,000.00	6,757.50	7,270.42	-512.92
October 17, 2022 October 18, 2022	Sale 29,000.00 Par Value of United States Treasury Inflation Indexed Bonds .125% 15 Feb 2052 @ 65.45% Received Accrued Interest of $6.71	29,000.00	20,198.11	19,545.49	652.62
November 7, 2022 November 8, 2022	Sale 16,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 78.56% Received Accrued Interest of $110.87	16,000.00	12,570.00	14,264.84	-1,694.84

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 8, 2022 November 9, 2022	Sale 10,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 78.81% Received Accrued Interest of $70.11	10,000.00	7,881.25	8,915.53	-1,034.28
November 14, 2022 November 15, 2022	Sale 159,000.00 Par Value of United States Treasury Bill Zero 16 Mar 2023 @ 98.58%	159,000.00	156,418.06	156,418.06	
November 14, 2022 November 15, 2022	Sale 23,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 81.25% Received Accrued Interest of $172.50	23,000.00	18,688.40	20,346.89	-1,658.49
November 14, 2022 November 15, 2022	Sale 45,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 81.25% Received Accrued Interest of $337.50	45,000.00	36,564.26	39,809.14	-3,244.88
January 11, 2023 January 12, 2023	Sale 82,000.00 Par Value of United States Treasury Note/Bond 4% 15 Dec 2025 @ 100.05% Received Accrued Interest of $252.31	82,000.00	82,038.44	82,205.00	-166.56
January 18, 2023 January 19, 2023	Sale 8,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 105.91% Received Accrued Interest of $59.25	8,000.00	8,472.52	8,110.51	362.01
February 3, 2023 February 6, 2023	Sale 10,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 106.78% Received Accrued Interest of $91.71	10,000.00	10,678.13	10,196.28	481.85
February 6, 2023 February 7, 2023	Sale 16,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 105.75% Received Accrued Interest of $148.51	16,000.00	16,920.00	16,314.06	605.94
February 23, 2023 February 24, 2023	Sale 206,000.00 Par Value of United States Treasury Note/Bond 3.5% 31 Jan 2028 @ 97.16% Received Accrued Interest of $478.01	206,000.00	200,141.88	205,336.64	-5,194.76

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)					
February 28, 2023 March 1, 2023	Sale 98,000.00 Par Value of United States Treasury Bill Zero 20 Jul 2023 @ 98.16%	98,000.00	95,803.44	95,803.44	
March 8, 2023 March 9, 2023	Sale 52,000.00 Par Value of United States Treasury Note/Bond 3.5% 31 Jan 2028 @ 96.55% Received Accrued Interest of $186.02	52,000.00	50,204.38	51,246.90	-1,042.52
March 8, 2023 March 9, 2023	Sale 6,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 96.42% Received Accrued Interest of $13.22	6,000.00	5,785.31	5,898.51	-113.20
March 17, 2023 March 20, 2023	Sale 48,000.00 Par Value of United States Treasury Note/Bond 3.5% 15 Feb 2033 @ 100.47% Received Accrued Interest of $153.15	48,000.00	48,225.00	46,274.24	1,950.76
March 29, 2023 March 30, 2023	Sale 148,000.00 Par Value of United States Treasury Bill Zero 18 Jul 2023 @ 98.58%	148,000.00	145,745.97	145,745.97	
April 19, 2023 April 20, 2023	Sale 91,000.00 Par Value of United States Treasury Bill Zero 27 Jul 2023 @ 98.65%	91,000.00	89,020.75	89,020.75	
April 27, 2023 April 28, 2023	Sale 22,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 74.72% Received Accrued Interest of $199.34	22,000.00	16,438.13	18,935.40	-2,497.27
May 1, 2023 May 2, 2023	Sale 22,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 75.28% Received Accrued Interest of $204.20	22,000.00	16,561.88	18,935.40	-2,373.52
May 8, 2023 May 9, 2023	Sale 13,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 96.33% Received Accrued Interest of $108.05	13,000.00	12,522.66	12,795.32	-272.66
May 9, 2023 May 10, 2023	Sale 13,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 74.25% Received Accrued Interest of $126.41	13,000.00	9,652.50	11,189.11	-1,536.61
May 9, 2023 May 10, 2023	Sale 13,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 74.25% Received Accrued Interest of $126.41	13,000.00	9,652.50	11,189.10	-1,536.60

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)					
May 10, 2023 May 11, 2023	Sale 13,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 74.78% Received Accrued Interest of $127.13	13,000.00	9,721.56	11,189.10	-1,467.54
May 12, 2023 May 15, 2023	Sale 15,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 97.83% Received Accrued Interest of $133.68	15,000.00	14,674.22	14,709.98	-35.76
May 16, 2023 May 17, 2023	Sale 25,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2053 Usd1000 'Bonds 05/53' @ 95.25% Received Accrued Interest of $4.93	25,000.00	23,812.50	24,462.08	-649.58
May 17, 2023 May 18, 2023	Sale 4,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 Feb 2043 @ 98.64% Received Accrued Interest of $39.39	4,000.00	3,945.63	4,003.78	-58.15
May 18, 2023 May 19, 2023	Sale 12,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 Feb 2043 @ 98.13% Received Accrued Interest of $119.46	12,000.00	11,775.00	12,011.32	-236.32
May 22, 2023 May 23, 2023	Sale 27,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Mar 2025 @ 99.08% Received Accrued Interest of $151.51	27,000.00	26,751.09	26,896.60	-145.51
June 2, 2023 June 5, 2023	Sale 22,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 73.47% Received Accrued Interest of $25.11	22,000.00	16,163.13	18,935.41	-2,772.28
June 2, 2023 June 5, 2023	Sale 22,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 73.34% Received Accrued Interest of $25.11	22,000.00	16,135.63	18,935.41	-2,799.78
June 8, 2023 June 9, 2023	Sale 28,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 72.91% Received Accrued Interest of $38.04	28,000.00	20,413.75	24,099.61	-3,685.86

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 9, 2023 June 12, 2023	Sale 21,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 73.14% Received Accrued Interest of $31.96	21,000.00	15,359.53	18,074.71	-2,715.18
June 22, 2023 June 23, 2023	Sale 403,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 May 2025 @ 99.00% Received Accrued Interest of $1,076.32	403,000.00	398,970.00	402,240.38	-3,270.38
June 22, 2023 June 23, 2023	Sale 403,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 May 2025 @ 98.99% Received Accrued Interest of $1,076.32	403,000.00	398,934.98	402,240.36	-3,305.38
June 23, 2023 June 26, 2023	Sale 13,000.00 Par Value of United States Treasury Note/Bond 3.375% 15 May 2033 @ 96.99% Received Accrued Interest of $50.07	13,000.00	12,608.98	12,887.76	-278.78
Total Sales			**$7,885,327.24**	**$8,024,315.83**	**-$138,988.59**
Total BANK OF MONTREAL, CHICAGO BRANCH 3272			**$11,791,426.93**	**$11,930,415.52**	**-$138,988.59**
Barclays Capital Inc. Fixed In 7256					
Purchases					
July 8, 2022 July 11, 2022	Purchase 220,000.00 Par Value of United States Treasury Note/Bond 3% 30 Jun 2024 @ 99.77% Paid Accrued Interest of $197.28	220,000.00	219,501.56	219,501.56	
June 6, 2022 July 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @87.74609375 %	100,000.00	87,746.09	87,746.09	
June 7, 2022 July 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/52 @90.6953125 %	100,000.00	90,695.31	90,695.31	
June 8, 2022 July 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/52 @90.6953125 %	100,000.00	90,695.31	90,695.31	

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 7, 2022 July 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 7/15/52 @94.43359375 %	150,000.00	141,650.39	141,650.39	
June 13, 2022 July 14, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 7/15/52 @99.0234375 %	175,000.00	173,291.02	173,291.02	
July 5, 2022 July 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 7/15/52 @101.1015625 %	100,000.00	101,101.56	101,101.56	
July 27, 2022 July 29, 2022	Purchase 10,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 97.05% Paid Accrued Interest of $58.59	10,000.00	9,705.08	9,705.08	
June 24, 2022 August 11, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @89.01171875 %	100,000.00	89,011.72	89,011.72	
June 29, 2022 August 11, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @88.8359375 %	100,000.00	88,835.94	88,835.94	
July 21, 2022 August 11, 2022	Purchase 125,000.00 Par Value 122,447.22 Current Face of Freddie Mac Pool FR SD8199 2% 01 Mar 2052 @87.50390625 % Paid Accrued Interest of $68.03	122,447.22	107,146.10	107,146.10	
June 29, 2022 August 11, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @88.8359375 %	100,000.00	88,835.94	88,835.94	
June 24, 2022 August 11, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @89.01171875 %	100,000.00	89,011.72	89,011.72	

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)					
July 21, 2022 August 11, 2022	Purchase 125,000.00 Par Value 121,894.72 Current Face of Freddie Mac Pool FR SD8199 2% 01 Mar 2052 @87.50390625 % Paid Accrued Interest of $67.72	121,894.72	106,662.64	106,662.64	
July 21, 2022 August 11, 2022	Reversal of Purchase 125,000.00 Par Value 122,447.22 Current Face of Freddie Mac Pool FR SD8199 2% 01 Mar 2052 @87.50390625 % Paid Accrued Interest of $68.03	122,447.22	107,146.10	107,146.10	
June 24, 2022 August 11, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @89.01171875 %	100,000.00	89,011.72	89,011.72	
June 29, 2022 August 11, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @88.8359375 %	100,000.00	88,835.94	88,835.94	
June 29, 2022 August 11, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/52 @86.04296875 %	100,000.00	86,042.97	86,042.97	
July 6, 2022 August 11, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 8/15/52 @93.76953125 %	150,000.00	140,654.30	140,654.30	
July 8, 2022 August 11, 2022	Purchase 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 8/15/52 @99.76171875 %	275,000.00	274,344.73	274,344.73	
September 12, 2022 September 13, 2022	Purchase 99,000.00 Par Value of United States Treasury Bill Zero 16 Feb 2023 @ 98.60%	99,000.00	97,610.04	97,610.04	
July 27, 2022 September 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @88.88867188 %	50,000.00	44,444.34	44,444.34	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
July 27, 2022 September 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 9/15/52 @95.04882813 %	150,000.00	142,573.24	142,573.24	
July 27, 2022 September 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/52 @91.921875 %	100,000.00	91,921.88	91,921.88	
July 27, 2022 September 14, 2022	Purchase 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 9/15/52 @100.55078125 %	275,000.00	276,514.65	276,514.65	
September 14, 2022 September 19, 2022	Purchase 250,000.00 Par Value of Barclays 7.45% 18 Oct 2023 @ 100.00%	250,000.00	250,000.00	250,000.00	
August 25, 2022 October 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2052 @89.77734375 %	100,000.00	89,777.34	89,777.34	
August 31, 2022 October 13, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.500%15 Oct 2052 @99.51953125 %	200,000.00	199,039.06	199,039.06	
September 9, 2022 October 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 4.500%15 Oct 2052 @98.8515625 %	125,000.00	123,564.45	123,564.45	
August 19, 2022 October 13, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2052 @87.703125 %	25,000.00	21,925.78	21,925.78	
August 29, 2022 October 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Oct 2052 @92.8515625 %	50,000.00	46,425.78	46,425.78	
October 14, 2022 October 19, 2022	Purchase 350,000.00 Par Value of Barclays 10.15% 16 Feb 2024 @ 100.00%	350,000.00	350,000.00	350,000.00	

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)					
October 6, 2022 November 14, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 5.000%15 Nov 2052 @97.78125 %	25,000.00	24,445.31	24,445.31	
October 6, 2022 November 14, 2022	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 5.000%15 Nov 2052 @97.78125 %	25,000.00	24,445.31	24,445.31	
September 28, 2022 November 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 52 @85.1171875 %	100,000.00	85,117.19	85,117.19	
October 6, 2022 November 14, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 5.000%15 Nov 2052 @97.78125 %	25,000.00	24,445.31	24,445.31	
November 14, 2022 November 17, 2022	Purchase 500,000.00 Par Value of Barclays Bank Plc 9.75% 16 Jan 2024 @ 100.00%	500,000.00	500,000.00	500,000.00	
October 7, 2022 December 13, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2052 @80.1015625 %	200,000.00	160,203.13	160,203.13	
November 1, 2022 December 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2052 @82.05859375 %	100,000.00	82,058.59	82,058.59	
November 29, 2022 January 12, 2023	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/53 @84.85546875 %	100,000.00	84,855.47	84,855.47	
November 29, 2022 January 12, 2023	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/53 @84.85546875 %	100,000.00	84,855.47	84,855.47	
November 29, 2022 January 12, 2023	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/53 @84.85546875 %	100,000.00	84,855.47	84,855.47	

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)					
November 22, 2022 January 12, 2023	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/53 @81.7109375 %	200,000.00	163,421.88	163,421.88	
November 28, 2022 January 12, 2023	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/53 @82.1875 %	100,000.00	82,187.50	82,187.50	
December 9, 2022 January 12, 2023	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR 5.000% 15 Jan 2050 @99.453125 %	75,000.00	74,589.84	74,589.84	
January 31, 2023 February 1, 2023	Purchase 43,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 104.84% Paid Accrued Interest of $382.19	43,000.00	45,082.81	45,082.81	
January 31, 2023 February 2, 2023	Purchase 17,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 104.86% Paid Accrued Interest of $153.04	17,000.00	17,826.09	17,826.09	
January 31, 2023 February 2, 2023	Purchase 7,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jan 2025 @ 99.85% Paid Accrued Interest of $1.60	7,000.00	6,989.61	6,989.61	
February 1, 2023 February 2, 2023	Purchase 6,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 107.67% Paid Accrued Interest of $52.38	6,000.00	6,460.31	6,460.31	
January 4, 2023 February 13, 2023	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/53 @85.6015625 %	100,000.00	85,601.56	85,601.56	
January 6, 2023 February 13, 2023	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 2/15/53 @99.90625 %	75,000.00	74,929.69	74,929.69	
January 18, 2023 February 21, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 4.500% 2/15/53 @99.53125 %	50,000.00	49,765.63	49,765.63	

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)					
January 17, 2023 March 13, 2023	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 3/15/53 @98.33984375 %	125,000.00	122,924.80	122,924.80	
February 16, 2023 March 13, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 3/15/53 @91.65625 %	50,000.00	45,828.13	45,828.13	
January 17, 2023 March 13, 2023	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 3/15/53 @98.33984375 %	125,000.00	122,924.80	122,924.80	
February 16, 2023 March 13, 2023	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 3/15/53 @91.65625 %	50,000.00	45,828.13	45,828.13	
January 17, 2023 March 13, 2023	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 3/15/53 @98.33984375 %	125,000.00	122,924.80	122,924.80	
February 16, 2023 March 13, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 3/15/53 @91.65625 %	50,000.00	45,828.13	45,828.13	
January 17, 2023 March 13, 2023	Purchase 75,000.00 Par Value 75,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @83.8125 %	75,000.00	62,859.38	62,859.38	
March 27, 2023 March 28, 2023	Purchase 89,000.00 Par Value of United States Treasury Bill Zero 18 Jul 2023 @ 98.58%	89,000.00	87,734.61	87,734.61	
March 2, 2023 April 13, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 4/15/53 @89.8515625 %	50,000.00	44,925.78	44,925.78	
March 3, 2023 April 13, 2023	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 4/15/53 @95.859375 %	125,000.00	119,824.22	119,824.22	

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)					
March 3, 2023 April 13, 2023	Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 4/15/53 @97.94140625 %	225,000.00	220,368.16	220,368.16	
March 3, 2023 April 13, 2023	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 4/15/53 @95.859375 %	125,000.00	119,824.22	119,824.22	
March 3, 2023 April 13, 2023	Reversal of Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 4/15/53 @97.94140625 %	225,000.00	220,368.16	220,368.16	
March 2, 2023 April 13, 2023	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 4/15/53 @89.8515625 %	50,000.00	44,925.78	44,925.78	
March 3, 2023 April 13, 2023	Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 4/15/53 @97.94140625 %	225,000.00	220,368.16	220,368.16	
March 2, 2023 April 13, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 4/15/53 @89.8515625 %	50,000.00	44,925.78	44,925.78	
March 3, 2023 April 13, 2023	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 4/15/53 @95.859375 %	125,000.00	119,824.22	119,824.22	
March 1, 2023 April 13, 2023	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/53 @80.9023438 %	125,000.00	101,127.93	101,127.93	
March 31, 2023 May 11, 2023	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @82.20703125 %	125,000.00	102,758.79	102,758.79	
March 31, 2023 May 11, 2023	Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 5/15/53 @99.48046875 %	225,000.00	223,831.05	223,831.05	

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)					
March 31, 2023 May 11, 2023	Reversal of Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 5/15/53 @99.48046875 %	225,000.00	223,831.05	223,831.05	
March 31, 2023 May 11, 2023	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @82.20703125 %	125,000.00	102,758.79	102,758.79	
March 31, 2023 May 11, 2023	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @82.20703125 %	125,000.00	102,758.79	102,758.79	
March 31, 2023 May 11, 2023	Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 5/15/53 @99.48046875 %	225,000.00	223,831.05	223,831.05	
May 31, 2023 June 1, 2023	Purchase 85,000.00 Par Value of United States Of Amer Treas Notes 3.625% NTS 31 May 2028 USD 'Z-2028' @ 99.33% Paid Accrued Interest of $8.42	85,000.00	84,432.22	84,432.22	
May 31, 2023 June 1, 2023	Purchase 64,000.00 Par Value of United States Treasury Note/Bond 3.375% 15 May 2033 @ 97.85% Paid Accrued Interest of $99.78	64,000.00	62,625.00	62,625.00	
May 1, 2023 June 13, 2023	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 6/15/53 @92.46875 %	25,000.00	23,117.19	23,117.19	
May 5, 2023 June 13, 2023	Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 6/15/53 @99.5078125 %	225,000.00	223,892.58	223,892.58	
May 4, 2023 June 13, 2023	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/53 @83.859375 %	125,000.00	104,824.22	104,824.22	
May 10, 2023 June 20, 2023	Purchase 150,000.00 Par Value 150,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 6/15/53 @88.234375 %	150,000.00	132,351.56	132,351.56	

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)					
May 10, 2023 June 20, 2023	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 6/15/53 @88.234375 %	150,000.00	132,351.56	132,351.56	
May 10, 2023 June 20, 2023	Purchase 150,000.00 Par Value 150,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 6/15/53 @88.234375 %	150,000.00	132,351.56	132,351.56	
Total Purchases			**$9,554,909.47**	**$9,554,909.47**	**$0.00**
Sales					
July 5, 2022 July 6, 2022	Sale 5,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 97.19% Received Accrued Interest of $20.31	5,000.00	4,859.57	4,823.97	35.60
July 8, 2022 July 11, 2022	Sale 50,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 May 2032 @ 98.15% Received Accrued Interest of $222.66	50,000.00	49,074.21	49,377.15	-302.94
June 29, 2022 July 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @86.14453125 %	100,000.00	86,144.53	87,746.09	-1,601.56
June 24, 2022 July 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/52 @89.12890625 %	100,000.00	89,128.91	90,695.31	-1,566.40
June 29, 2022 July 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/52 @88.95507813 %	100,000.00	88,955.08	90,695.31	-1,740.23
July 6, 2022 July 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 7/15/52 @93.875 %	150,000.00	140,812.50	141,650.39	-837.89
July 8, 2022 July 14, 2022	Sale 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 7/15/52 @99.984375 %	275,000.00	274,957.03	274,392.58	564.45

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 5, 2022 July 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 7/15/52 @94.3203125 %	75,000.00	70,740.23	70,769.53	-29.30
August 4, 2022 August 5, 2022	Sale 45,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 May 2032 @ 101.55% Received Accrued Interest of $288.28	45,000.00	45,696.09	45,857.58	-161.49
July 28, 2022 August 11, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 8/15/52 @96.12109375 %	175,000.00	168,211.91	162,784.18	5,427.73
July 21, 2022 August 11, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/52 @87.5 %	25,000.00	21,875.00	21,718.10	156.90
July 27, 2022 August 11, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @92 %	100,000.00	92,000.00	88,923.83	3,076.17
July 21, 2022 August 11, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/52 @87.5 %	100,000.00	87,500.00	86,042.97	1,457.03
July 27, 2022 August 11, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 8/15/52 @95.15625 %	150,000.00	142,734.38	140,654.30	2,080.08
July 27, 2022 August 11, 2022	Sale 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 8/15/52 @100.75 %	275,000.00	277,062.50	274,344.73	2,717.77
July 27, 2022 August 11, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/52 @88.9375 %	50,000.00	44,468.75	43,839.84	628.91
August 19, 2022 September 14, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @87.71875 %	25,000.00	21,929.69	22,222.17	-292.48

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
August 29, 2022 September 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 9/15/52 @92.91015625 %	50,000.00	46,455.08	47,524.41	-1,069.33
August 25, 2022 September 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/52 @89.81445313 %	100,000.00	89,814.45	91,921.88	-2,107.43
August 31, 2022 September 14, 2022	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 9/15/52 @99.65820313 %	200,000.00	199,316.41	201,101.56	-1,785.15
September 23, 2022 September 26, 2022	Sale 8,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 92.22% Received Accrued Interest of $25.11	8,000.00	7,377.81	7,591.05	-213.24
September 9, 2022 October 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 3.500%15 Oct 2052 @94.36328125 %	100,000.00	94,363.28	95,156.25	-792.97
October 6, 2022 October 13, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 5.000%15 Oct 2052 @97.92382813 %	25,000.00	24,480.96	24,976.56	-495.60
September 28, 2022 October 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2052 @85.14453125 %	100,000.00	85,144.53	89,777.34	-4,632.81
September 12, 2022 October 13, 2022	Sale 325,000.00 Par Value 325,000.00 Current Face of UMBS TBA 30YR MPT 4.500%15 Oct 2052 @99.0234375 %	325,000.00	321,826.17	322,603.51	-777.34
September 12, 2022 October 13, 2022	Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 4.500%15 Oct 2052 @99.0234375 %	225,000.00	222,802.73	223,198.24	-395.51
October 7, 2022 November 14, 2022	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @80.0859375 %	200,000.00	160,171.88	163,045.69	-2,873.81

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)					
November 1, 2022 November 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 52 @82.06445313 %	100,000.00	82,064.45	85,117.19	-3,052.74
November 22, 2022 December 13, 2022	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2052 @81.62890625 %	200,000.00	163,257.81	160,203.13	3,054.68
November 29, 2022 December 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2052 @84.76757813 %	100,000.00	84,767.58	82,058.59	2,708.99
November 28, 2022 December 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2052 @82.09960938 %	100,000.00	82,099.61	80,054.69	2,044.92
December 9, 2022 January 12, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/53 @82.96875 %	50,000.00	41,484.38	41,038.09	446.29
January 4, 2023 January 12, 2023	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/53 @85.53320313 %	100,000.00	85,533.20	84,855.47	677.73
January 6, 2023 January 12, 2023	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR 5.000% 15 Jan 2050 @99.9375 %	75,000.00	74,953.13	74,589.84	363.29
January 31, 2023 February 1, 2023	Sale 5,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 104.91% Received Accrued Interest of $44.44	5,000.00	5,245.51	5,079.60	165.91
February 1, 2023 February 2, 2023	Sale 35,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jan 2025 @ 100.05% Received Accrued Interest of $7.98	35,000.00	35,017.78	34,954.90	62.88
January 18, 2023 February 13, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of Fnma Tba 30yr Mpt 4.500% 2/15/48 @99.1875 %	50,000.00	49,593.75	48,515.62	1,078.13

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
January 17, 2023 February 13, 2023	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/53 @83.7265625 %	75,000.00	62,794.92	61,546.88	1,248.04
January 17, 2023 February 13, 2023	Sale 125,000.00 Par Value 125,000.00 Current Face of Fnma Tba 30yr Mpt 4.500% 2/15/48 @98.36132813 %	125,000.00	122,951.66	122,211.91	739.75
February 15, 2023 February 17, 2023	Sale 14,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 102.48% Received Accrued Interest of $149.96	14,000.00	14,347.27	14,238.90	108.37
February 27, 2023 February 28, 2023	Sale 13,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 94.95% Received Accrued Interest of $16.92	13,000.00	12,343.40	12,824.63	-481.23
February 28, 2023 March 1, 2023	Sale 24,000.00 Par Value of United States Treasury Note/Bond 3.5% 15 Feb 2033 @ 96.64% Received Accrued Interest of $32.49	24,000.00	23,193.75	23,264.99	-71.24
February 16, 2023 March 13, 2023	Sale 175,000.00 Par Value 57,329.22 Current Face of Freddie Mac Gold Pool FG G67703 3.5% 01 Apr 2047 @93.78125 % Received Accrued Interest of $66.88	57,329.20	53,764.06	59,506.17	-5,742.11
February 16, 2023 March 13, 2023	Reversal of Sale 175,000.00 Par Value 57,329.22 Current Face of Freddie Mac Gold Pool FG G67703 3.5% 01 Apr 2047 @93.78125 % Received Accrued Interest of $66.88	57,329.20	53,764.06	59,506.17	5,742.11
March 3, 2023 March 13, 2023	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 3/15/53 @95.84375 %	125,000.00	119,804.69	122,924.80	-3,120.11
March 2, 2023 March 13, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 3/15/53 @89.796875 %	50,000.00	44,898.44	45,828.13	-929.69

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)					
March 1, 2023 March 13, 2023	Sale 125,000.00 Par Value 125,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @80.80078125 %	125,000.00	101,000.98	104,982.91	-3,981.93
March 3, 2023 March 13, 2023	Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 3/15/53 @97.95507813 %	225,000.00	220,398.93	224,305.66	-3,906.73
February 16, 2023 March 13, 2023	Sale 175,000.00 Par Value 56,922.11 Current Face of Freddie Mac Gold Pool FG G67703 3.5% 01 Apr 2047 @93.78125 % Received Accrued Interest of $66.41	56,922.11	53,382.27	59,083.62	-5,701.35
March 15, 2023 March 16, 2023	Sale 7,000.00 Par Value of United States Treasury Note/Bond 3.5% 31 Jan 2028 @ 99.49% Received Accrued Interest of $29.78	7,000.00	6,964.18	6,898.62	65.56
March 29, 2023 March 30, 2023	Sale 333,000.00 Par Value of United States Treasury Bill Zero 15 Jun 2023 @ 99.03%	333,000.00	329,047.77	329,047.77	
March 31, 2023 April 13, 2023	Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 4/15/53 @99.48632812 %	225,000.00	223,844.24	220,362.61	3,481.63
March 31, 2023 April 13, 2023	Reversal of Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 4/15/53 @99.48632812 %	225,000.00	223,844.24	220,362.61	-3,481.63
March 31, 2023 April 13, 2023	Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 4/15/53 @99.48632813 %	225,000.00	223,844.24	220,362.61	3,481.63
March 31, 2023 April 13, 2023	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/53 @82.1113281 %	125,000.00	102,639.16	102,003.28	635.88
May 1, 2023 May 11, 2023	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 5/15/53 @92.36328125 %	25,000.00	23,090.82	23,145.51	-54.69

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)					
May 4, 2023 May 11, 2023	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @83.703125 %	125,000.00	104,628.91	102,758.79	1,870.12
May 5, 2023 May 11, 2023	Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 5/15/53 @99.46875 %	225,000.00	223,804.69	223,831.05	-26.36
May 10, 2023 May 18, 2023	Sale 150,000.00 Par Value 150,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 5/15/2051 @88.12890625 %	150,000.00	132,193.36	131,296.88	896.48
June 5, 2023 June 13, 2023	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 6/15/53 @91.28320313 %	25,000.00	22,820.80	23,117.19	-296.39
June 6, 2023 June 13, 2023	Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 6/15/53 @98.37695313 %	225,000.00	221,348.14	223,892.58	-2,544.44
June 5, 2023 June 13, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 6/15/53 @91.28320313 %	50,000.00	45,641.60	46,367.19	-725.59
Total Sales			**$6,428,277.46**	**$6,443,573.10**	**-$10,774.68**
Total Barclays Capital Inc. Fixed In 7256			**$15,983,186.93**	**$15,998,482.57**	**-$10,774.68**
Citadel Securities LLC 8430					
Purchases					
July 12, 2022 July 15, 2022	Purchase 245,000.00 Par Value of United States Treasury Note/Bond 3% 15 Jul 2025 @ 99.81%	245,000.00	244,540.63	244,540.63	
July 20, 2022 July 21, 2022	Purchase 175,000.00 Par Value of United States Treasury Note/Bond 3% 30 Jun 2024 @ 99.62% Paid Accrued Interest of $299.59	175,000.00	174,342.22	174,342.22	
July 21, 2022 July 22, 2022	Purchase 5,000.00 Par Value of United States Treasury Inflation Indexed Bonds .125% 15 Feb 2052 @ 78.38% Paid Accrued Interest of $2.84	5,000.00	4,100.26	4,100.26	

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)					
July 22, 2022 July 25, 2022	Purchase 195,000.00 Par Value of United States Treasury Note/Bond 3% 30 Jun 2024 @ 100.03% Paid Accrued Interest of $397.42	195,000.00	195,064.63	195,064.63	
July 25, 2022 July 26, 2022	Purchase 195,000.00 Par Value of United States Treasury Note/Bond 3% 30 Jun 2024 @ 99.94% Paid Accrued Interest of $413.32	195,000.00	194,887.76	194,887.76	
July 28, 2022 July 29, 2022	Purchase 20,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 May 2032 @ 101.70% Paid Accrued Interest of $117.19	20,000.00	20,340.62	20,340.62	
July 26, 2022 August 1, 2022	Purchase 80,000.00 Par Value of United States Treasury Note/Bond 3% 31 Jul 2024 @ 100.00% Paid Accrued Interest of $6.52	80,000.00	80,000.00	80,000.00	
July 27, 2022 August 1, 2022	Purchase 130,000.00 Par Value of United States Treasury Note/Bond 2.75% 31 Jul 2027 @ 99.25% Paid Accrued Interest of $9.72	130,000.00	129,025.00	129,025.00	
July 27, 2022 August 1, 2022	Purchase 5,000.00 Par Value of United States Treasury Note/Bond 3% 31 Jul 2024 @ 100.04% Paid Accrued Interest of $0.41	5,000.00	5,002.15	5,002.15	
July 28, 2022 August 1, 2022	Purchase 155,000.00 Par Value of United States Treasury Note/Bond 3% 31 Jul 2024 @ 100.00% Paid Accrued Interest of $12.64	155,000.00	155,000.00	155,000.00	
July 28, 2022 August 1, 2022	Purchase 110,000.00 Par Value of United States Treasury Note/Bond 2.75% 31 Jul 2027 @ 100.07% Paid Accrued Interest of $8.22	110,000.00	110,077.34	110,077.34	
July 29, 2022 August 1, 2022	Purchase 15,000.00 Par Value of United States Treasury Note/Bond 3% 31 Jul 2024 @ 100.25% Paid Accrued Interest of $1.22	15,000.00	15,037.50	15,037.50	
August 9, 2022 August 11, 2022	Purchase 25,000.00 Par Value of United States Treasury Note/Bond 3% 31 Jul 2024 @ 99.48% Paid Accrued Interest of $22.42	25,000.00	24,871.09	24,871.09	

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)					
August 11, 2022 August 15, 2022	Purchase 35,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 97.26%	35,000.00	34,040.50	34,040.50	
August 12, 2022 August 15, 2022	Purchase 35,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 97.56%	35,000.00	34,146.88	34,146.88	
August 16, 2022 August 17, 2022	Purchase 440,000.00 Par Value of United States Treasury Note/Bond 3.125% 15 Aug 2025 @ 99.75% Paid Accrued Interest of $74.73	440,000.00	438,900.00	438,900.00	
August 19, 2022 August 23, 2022	Purchase 40,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 98.07% Paid Accrued Interest of $23.91	40,000.00	39,228.13	39,228.13	
August 29, 2022 August 31, 2022	Purchase 5,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 96.90% Paid Accrued Interest of $5.98	5,000.00	4,845.12	4,845.12	
September 12, 2022 September 13, 2022	Purchase 49,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 90.84% Paid Accrued Interest of $115.84	49,000.00	44,511.53	44,511.53	
September 28, 2022 September 30, 2022	Purchase 76,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 30 Sep 2024 Usd 'Bh-2024' @ 100.23%	76,000.00	76,178.13	76,178.13	
October 31, 2022 November 1, 2022	Purchase 42,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 89.66% Paid Accrued Interest of $244.81	42,000.00	37,655.63	37,655.63	
November 8, 2022 November 9, 2022	Purchase 71,000.00 Par Value of United States Treasury Note/Bond 4.375% 31 Oct 2024 @ 99.41% Paid Accrued Interest of $77.23	71,000.00	70,583.98	70,583.98	
November 8, 2022 November 15, 2022	Purchase 13,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 96.28%	13,000.00	12,515.90	12,515.90	

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)					
November 3, 2022 November 15, 2022	Purchase 18,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 98.04%	18,000.00	17,646.88	17,646.88	
November 4, 2022 November 15, 2022	Purchase 18,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 97.50%	18,000.00	17,550.00	17,550.00	
November 14, 2022 November 16, 2022	Purchase 81,000.00 Par Value of United States Treasury Note/Bond 4.375% 31 Oct 2024 @ 99.95% Paid Accrued Interest of $156.63	81,000.00	80,955.70	80,955.70	
November 15, 2022 November 17, 2022	Purchase 22,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 100.30% Paid Accrued Interest of $4.86	22,000.00	22,065.31	22,065.31	
November 15, 2022 November 17, 2022	Purchase 25,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 102.69% Paid Accrued Interest of $5.70	25,000.00	25,672.85	25,672.85	
November 17, 2022 November 21, 2022	Purchase 11,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 102.81% Paid Accrued Interest of $7.52	11,000.00	11,308.95	11,308.95	
November 22, 2022 November 25, 2022	Purchase 7,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 103.04% Paid Accrued Interest of $7.98	7,000.00	7,213.01	7,213.01	
November 23, 2022 November 30, 2022	Purchase 117,000.00 Par Value of United States Treasury Note/Bond 4.5% 30 Nov 2024 @ 100.00%	117,000.00	117,000.00	117,000.00	
November 28, 2022 November 30, 2022	Purchase 14,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 103.65% Paid Accrued Interest of $23.93	14,000.00	14,511.33	14,511.33	
November 30, 2022 December 1, 2022	Purchase 70,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Nov 2027 @ 99.50% Paid Accrued Interest of $7.45	70,000.00	69,650.00	69,650.00	
December 29, 2022 January 3, 2023	Purchase 64,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Dec 2027 @ 99.66% Paid Accrued Interest of $20.55	64,000.00	63,780.00	63,780.00	

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 28, 2022 January 3, 2023	Purchase 34,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Dec 2027 @ 99.54% Paid Accrued Interest of $10.92	34,000.00	33,843.14	33,843.14	
December 28, 2022 January 3, 2023	Purchase 42,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Dec 2027 @ 99.72% Paid Accrued Interest of $13.49	42,000.00	41,880.83	41,880.83	
December 28, 2022 January 3, 2023	Purchase 77,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Dec 2027 @ 99.55% Paid Accrued Interest of $24.73	77,000.00	76,655.90	76,655.90	
December 22, 2022 January 3, 2023	Purchase 77,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Dec 2027 @ 100.42% Paid Accrued Interest of $24.73	77,000.00	77,321.44	77,321.44	
January 12, 2023 January 17, 2023	Purchase 3,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 107.82% Paid Accrued Interest of $20.88	3,000.00	3,234.49	3,234.49	
January 18, 2023 January 20, 2023	Purchase 7,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 107.95% Paid Accrued Interest of $51.05	7,000.00	7,556.45	7,556.45	
January 26, 2023 January 30, 2023	Purchase 4,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 105.21% Paid Accrued Interest of $34.64	4,000.00	4,208.44	4,208.44	
January 26, 2023 January 30, 2023	Purchase 13,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 106.93% Paid Accrued Interest of $109.17	13,000.00	13,900.35	13,900.35	
January 31, 2023 February 2, 2023	Purchase 8,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 104.92% Paid Accrued Interest of $72.02	8,000.00	8,393.44	8,393.44	
February 2, 2023 February 6, 2023	Purchase 9,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jan 2025 @ 100.07% Paid Accrued Interest of $6.15	9,000.00	9,006.68	9,006.68	

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 2, 2023 February 15, 2023	Purchase 21,000.00 Par Value of UNITED STATES OF AMER TREAS BONDS 0% BDS 15 Feb 2053 USD1000 'BOND 02/2053' @ 101.83%	21,000.00	21,384.17	21,384.17	
February 6, 2023 February 15, 2023	Purchase 19,000.00 Par Value of UNITED STATES OF AMER TREAS BONDS 0% BDS 15 Feb 2053 USD1000 'BOND 02/2053' @ 99.08%	19,000.00	18,824.44	18,824.44	
February 9, 2023 February 15, 2023	Purchase 28,000.00 Par Value of UNITED STATES OF AMER TREAS BONDS 0% BDS 15 Feb 2053 USD1000 'BOND 02/2053' @ 99.59%	28,000.00	27,884.16	27,884.16	
February 7, 2023 February 15, 2023	Purchase 22,000.00 Par Value of UNITED STATES OF AMER TREAS BONDS 3.625% BDS 15 Feb 2053 USD1000'BOND 02/2053 @ 98.61%	22,000.00	21,694.83	21,694.83	
February 14, 2023 February 16, 2023	Purchase 14,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 96.80% Paid Accrued Interest of $1.40	14,000.00	13,551.56	13,551.56	
February 28, 2023 March 1, 2023	Purchase 61,000.00 Par Value of United States Treasury Note/Bond 3.5% 15 Feb 2033 @ 96.45% Paid Accrued Interest of $82.57	61,000.00	58,836.41	58,836.41	
March 2, 2023 March 6, 2023	Purchase 42,000.00 Par Value of United States Treasury Note/Bond 3.5% 15 Feb 2033 @ 95.41% Paid Accrued Interest of $77.15	42,000.00	40,070.63	40,070.63	
March 7, 2023 March 15, 2023	Purchase 53,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 0% NTS 15 Mar 2026 USD 'AL-2026' @ 100.16%	53,000.00	53,086.76	53,086.76	
March 15, 2023 March 16, 2023	Purchase 12,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.625% 15 Oct 2027 @ 101.83% Paid Accrued Interest of $81.90	12,000.00	12,290.72	12,290.72	
March 15, 2023 March 16, 2023	Purchase 8,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.625% 15 Oct 2027 @ 101.73% Paid Accrued Interest of $54.60	8,000.00	8,185.64	8,185.64	

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 23, 2023 March 31, 2023	Purchase 33,000.00 Par Value of United States Of Amer Treas Notes 3.375% Nts 31 Mar 2028 USD 'W-2028' @ 100.87%	33,000.00	33,286.72	33,286.72	
March 29, 2023 March 31, 2023	Purchase 887,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Mar 2025 @ 99.66%	887,000.00	883,950.94	883,950.94	
April 6, 2023 April 11, 2023	Purchase 11,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 101.55% Paid Accrued Interest of $60.58	11,000.00	11,171.02	11,171.02	
April 20, 2023 April 28, 2023	Purchase 35,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.25% 15 Apr 2028 @ 99.70% Paid Accrued Interest of $15.58	35,000.00	34,980.37	34,980.37	
April 25, 2023 April 28, 2023	Purchase 15,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.25% 15 Apr 2028 @ 100.25% Paid Accrued Interest of $6.68	15,000.00	15,073.74	15,073.74	
April 27, 2023 May 1, 2023	Purchase 74,000.00 Par Value of United States Treasury Note/Bond 3.5% 30 Apr 2028 @ 99.74% Paid Accrued Interest of $7.04	74,000.00	73,809.22	73,809.22	
April 24, 2023 May 1, 2023	Purchase 43,000.00 Par Value of United States Treasury Note/Bond 3.5% 30 Apr 2028 @ 99.59% Paid Accrued Interest of $4.09	43,000.00	42,824.32	42,824.32	
April 24, 2023 May 1, 2023	Purchase 44,000.00 Par Value of United States Treasury Note/Bond 3.5% 30 Apr 2028 @ 99.55% Paid Accrued Interest of $4.18	44,000.00	43,800.32	43,800.32	
April 26, 2023 May 1, 2023	Purchase 41,000.00 Par Value of United States Treasury Note/Bond 3.5% 30 Apr 2028 @ 100.05% Paid Accrued Interest of $3.90	41,000.00	41,018.59	41,018.59	
April 27, 2023 May 1, 2023	Purchase 17,000.00 Par Value of United States Treasury Note/Bond 3.5% 30 Apr 2028 @ 99.58% Paid Accrued Interest of $1.62	17,000.00	16,928.28	16,928.28	

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)					
May 5, 2023 May 15, 2023	Purchase 26,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2053 Usd1000 'Bonds 05/53' @ 97.95%	26,000.00	25,466.63	25,466.63	
May 8, 2023 May 15, 2023	Purchase 26,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2053 Usd1000 'Bonds 05/53' @ 96.88%	26,000.00	25,189.69	25,189.69	
May 11, 2023 May 15, 2023	Purchase 15,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2053 Usd1000 'Bonds 05/53' @ 97.94%	15,000.00	14,690.52	14,690.52	
May 12, 2023 May 15, 2023	Purchase 23,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2053 Usd1000 'Bonds 05/53' @ 97.72%	23,000.00	22,475.31	22,475.31	
May 12, 2023 May 15, 2023	Purchase 19,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2053 Usd1000 'Bonds 05/53' @ 97.91%	19,000.00	18,602.19	18,602.19	
May 8, 2023 May 15, 2023	Purchase 26,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2053 Usd1000 'Bonds 05/53' @ 96.71%	26,000.00	25,144.44	25,144.44	
May 17, 2023 May 31, 2023	Purchase 8,000.00 Par Value of United States Of Amer Treas Bonds 3.75% Bds 15 May 2043 USD1000 'Bond 05/43' @ 98.60% Paid Accrued Interest of $13.48	8,000.00	7,888.13	7,888.13	
May 12, 2023 May 31, 2023	Purchase 4,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 99.93% Paid Accrued Interest of $6.74	4,000.00	3,997.12	3,997.12	
May 23, 2023 May 31, 2023	Purchase 25,000.00 Par Value of United States Of Amer Treas Notes 3.625% NTS 31 May 2028 USD 'Z-2028' @ 99.51%	25,000.00	24,878.33	24,878.33	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 31, 2023 June 1, 2023	Purchase 40,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 May 2053 @ 95.77% Paid Accrued Interest of $66.98	40,000.00	38,306.25	38,306.25	
June 1, 2023 June 2, 2023	Purchase 42,000.00 Par Value of United States Of Amer Treas Notes 3.625% NTS 31 May 2028 USD 'Z-2028' @ 99.50% Paid Accrued Interest of $8.32	42,000.00	41,790.00	41,790.00	
June 1, 2023 June 2, 2023	Purchase 35,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 98.31% Paid Accrued Interest of $66.34	35,000.00	34,409.38	34,409.38	
June 12, 2023 June 15, 2023	Purchase 52,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Jun 2026 Usd 'Ap-2026' @ 99.75%	52,000.00	51,869.25	51,869.25	
June 13, 2023 June 15, 2023	Purchase 74,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Jun 2026 @ 99.88%	74,000.00	73,907.50	73,907.50	
June 22, 2023 June 23, 2023	Purchase 26,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 97.73% Paid Accrued Interest of $106.77	26,000.00	25,409.06	25,409.06	
June 22, 2023 June 23, 2023	Purchase 26,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 97.53% Paid Accrued Interest of $106.77	26,000.00	25,358.17	25,358.17	
June 23, 2023 June 26, 2023	Purchase 35,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 98.00% Paid Accrued Interest of $154.79	35,000.00	34,300.00	34,300.00	
June 27, 2023 June 30, 2023	Purchase 44,000.00 Par Value of WI Treasury Sec 4% 30 Jun 2028 @ 100.18%	44,000.00	44,079.13	44,079.13	
June 27, 2023 June 30, 2023	Purchase 131,000.00 Par Value of WI Treasury Sec 4% 30 Jun 2028 @ 100.09%	131,000.00	131,117.73	131,117.73	
June 27, 2023 June 30, 2023	Purchase 24,000.00 Par Value of WI Treasury Sec 4% 30 Jun 2028 @ 99.82%	24,000.00	23,956.93	23,956.93	
Total Purchases			**$5,033,738.79**	**$5,033,738.79**	**$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, 2022 July 13, 2022	Sale 250,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 Jun 2025 @ 99.45% Received Accrued Interest of $549.86	250,000.00	248,630.13	249,138.44	-508.31
July 13, 2022 July 14, 2022	Sale 90,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 Jun 2025 @ 99.22% Received Accrued Interest of $205.02	90,000.00	89,296.88	89,689.84	-392.96
July 20, 2022 July 21, 2022	Sale 115,000.00 Par Value of United States Treasury Note/Bond 3% 15 Jul 2025 @ 99.47% Received Accrued Interest of $56.25	115,000.00	114,389.06	114,746.37	-357.31
July 21, 2022 July 22, 2022	Sale 6,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 95.96% Received Accrued Interest of $31.88	6,000.00	5,757.87	5,767.68	-9.81
July 22, 2022 July 25, 2022	Sale 130,000.00 Par Value of United States Treasury Note/Bond 3% 15 Jul 2025 @ 100.16% Received Accrued Interest of $105.98	130,000.00	130,203.13	129,713.28	489.85
July 25, 2022 July 26, 2022	Sale 130,000.00 Par Value of United States Treasury Note/Bond 3% 15 Jul 2025 @ 100.03% Received Accrued Interest of $116.58	130,000.00	130,040.62	129,713.29	327.33
July 26, 2022 July 27, 2022	Sale 85,000.00 Par Value of United States Treasury Note/Bond 3% 30 Jun 2024 @ 99.98% Received Accrued Interest of $187.09	85,000.00	84,986.72	84,848.75	137.97
July 27, 2022 July 28, 2022	Sale 130,000.00 Par Value of United States Treasury Note/Bond 3.25% 30 Jun 2027 @ 101.50% Received Accrued Interest of $321.47	130,000.00	131,955.08	130,650.92	1,304.16
July 28, 2022 July 29, 2022	Sale 160,000.00 Par Value of United States Treasury Note/Bond 3% 30 Jun 2024 @ 99.98% Received Accrued Interest of $378.26	160,000.00	159,962.50	159,734.29	228.21

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)					
July 29, 2022 August 1, 2022	Sale 20,000.00 Par Value of United States Treasury Note/Bond 2.5% 30 Apr 2024 @ 99.29% Received Accrued Interest of $126.36	20,000.00	19,857.81	19,924.52	-66.71
August 8, 2022 August 9, 2022	Sale 20,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 May 2032 @ 100.93% Received Accrued Interest of $134.38	20,000.00	20,185.15	20,381.14	-195.99
August 9, 2022 August 10, 2022	Sale 30,000.00 Par Value of United States Treasury Note/Bond 2.625% 31 May 2027 @ 98.41% Received Accrued Interest of $152.77	30,000.00	29,521.87	29,726.01	-204.14
August 11, 2022 August 12, 2022	Sale 35,000.00 Par Value of United States Treasury Note/Bond 2.75% 31 Jul 2027 @ 99.15% Received Accrued Interest of $31.39	35,000.00	34,703.32	34,732.63	-29.31
August 11, 2022 August 12, 2022	Sale 25,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 May 2032 @ 100.25% Received Accrued Interest of $173.83	25,000.00	25,062.50	25,476.43	-413.93
August 11, 2022 August 12, 2022	Sale 35,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 94.56% Received Accrued Interest of $243.36	35,000.00	33,096.87	33,690.14	-593.27
August 12, 2022 August 15, 2022	Sale 35,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 94.86% Received Accrued Interest of $251.56	35,000.00	33,200.58	33,690.13	-489.55
August 16, 2022 August 17, 2022	Sale 465,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 Jun 2025 @ 99.01% Received Accrued Interest of $2,301.18	465,000.00	460,404.49	463,397.50	-2,993.01
August 17, 2022 August 18, 2022	Sale 20,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 98.82% Received Accrued Interest of $4.48	20,000.00	19,764.07	19,987.99	-223.92

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 24, 2022 August 25, 2022	Sale 20,000.00 Par Value of United States Treasury Note/Bond 3% 30 Jun 2024 @ 99.35% Received Accrued Interest of $91.30	20,000.00	19,869.54	19,966.79	-97.25
August 29, 2022 August 30, 2022	Sale 5,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 95.09% Received Accrued Interest of $6.11	5,000.00	4,754.69	4,862.67	-107.98
September 13, 2022 September 14, 2022	Sale 25,000.00 Par Value of United States Treasury Note/Bond 3% 30 Jun 2024 @ 98.55% Received Accrued Interest of $154.89	25,000.00	24,638.67	24,958.48	-319.81
September 23, 2022 September 26, 2022	Sale 26,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 91.93% Received Accrued Interest of $81.60	26,000.00	23,900.71	24,670.89	-770.18
October 18, 2022 October 19, 2022	Sale 15,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 89.97% Received Accrued Interest of $72.86	15,000.00	13,495.90	14,034.05	-538.15
October 19, 2022 October 20, 2022	Sale 12,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 88.98% Received Accrued Interest of $59.18	12,000.00	10,677.19	11,227.24	-550.05
November 3, 2022 November 4, 2022	Sale 21,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 80.38% Received Accrued Interest of $138.67	21,000.00	16,878.75	18,722.61	-1,843.86
November 4, 2022 November 7, 2022	Sale 21,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 79.88% Received Accrued Interest of $143.80	21,000.00	16,773.75	18,722.61	-1,948.86
November 4, 2022 November 7, 2022	Sale 15,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 88.74% Received Accrued Interest of $94.16	15,000.00	13,310.74	13,987.36	-676.62

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)					
November 7, 2022 November 8, 2022	Sale 13,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 77.95% Received Accrued Interest of $90.08	13,000.00	10,133.91	11,590.19	-1,456.28
November 8, 2022 November 9, 2022	Sale 15,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 78.80% Received Accrued Interest of $105.16	15,000.00	11,819.88	13,373.29	-1,553.41
November 14, 2022 November 15, 2022	Sale 63,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 102.14%	63,000.00	64,351.05	63,137.14	1,213.91
November 15, 2022 November 16, 2022	Sale 8,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 102.66% Received Accrued Interest of $0.91	8,000.00	8,212.50	8,017.42	195.08
November 21, 2022 November 23, 2022	Sale 7,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 102.41% Received Accrued Interest of $6.38	7,000.00	7,168.71	7,020.93	147.78
November 23, 2022 November 25, 2022	Sale 121,000.00 Par Value of United States Treasury Note/Bond 4.375% 31 Oct 2024 @ 99.70% Received Accrued Interest of $365.59	121,000.00	120,640.78	120,743.75	-102.97
November 29, 2022 November 30, 2022	Sale 7,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 103.13% Received Accrued Interest of $11.96	7,000.00	7,218.75	7,029.89	188.86
November 30, 2022 December 1, 2022	Sale 71,000.00 Par Value of United States Of Amer Treas Notes 4.25% Nts 31 Oct 2027 USD 'AF-2027' @ 100.42% Received Accrued Interest of $250.80	71,000.00	71,299.53	71,059.46	240.07
December 22, 2022 December 23, 2022	Sale 78,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Nov 2027 @ 100.41% Received Accrued Interest of $190.98	78,000.00	78,316.88	77,806.94	509.94

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)					
December 28, 2022 December 29, 2022	Sale 43,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Oct 2027 @ 100.66% Received Accrued Interest of $289.09	43,000.00	43,282.19	43,093.13	189.06
December 28, 2022 December 29, 2022	Sale 78,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Nov 2027 @ 99.56% Received Accrued Interest of $240.80	78,000.00	77,658.75	77,806.93	-148.18
December 28, 2022 December 29, 2022	Sale 35,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Oct 2027 @ 100.48% Received Accrued Interest of $235.31	35,000.00	35,169.53	35,075.80	93.73
January 25, 2023 January 26, 2023	Sale 7,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 106.95% Received Accrued Interest of $55.69	7,000.00	7,486.17	7,044.53	441.64
January 26, 2023 January 30, 2023	Sale 10,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 105.13% Received Accrued Interest of $86.60	10,000.00	10,512.89	10,139.65	373.24
February 2, 2023 February 3, 2023	Sale 20,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 108.77% Received Accrued Interest of $176.80	20,000.00	21,753.13	20,332.85	1,420.28
February 2, 2023 February 3, 2023	Sale 4,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 107.97% Received Accrued Interest of $35.36	4,000.00	4,318.75	4,078.52	240.23
February 6, 2023 February 7, 2023	Sale 18,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 105.92% Received Accrued Interest of $167.07	18,000.00	19,065.94	18,366.13	699.81
February 7, 2023 February 8, 2023	Sale 21,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 105.44% Received Accrued Interest of $197.24	21,000.00	22,141.88	21,427.15	714.73
February 9, 2023 February 10, 2023	Sale 26,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 106.50% Received Accrued Interest of $249.94	26,000.00	27,690.00	26,528.87	1,161.13

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
February 14, 2023 February 15, 2023	Sale 30,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 102.78% Received Accrued Interest of $314.50	30,000.00	30,833.20	30,511.92	321.28
February 28, 2023 March 1, 2023	Sale 163,000.00 Par Value of United States Treasury Bill Zero 25 May 2023 @ 98.90%	163,000.00	159,843.73	159,843.73	
February 28, 2023 March 1, 2023	Sale 25,000.00 Par Value of United States Treasury Bill Zero 27 Jul 2023 @ 98.06%	25,000.00	24,456.25	24,456.25	
March 2, 2023 March 3, 2023	Sale 21,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 93.30% Received Accrued Interest of $33.65	21,000.00	19,592.34	20,644.79	-1,052.45
March 7, 2023 March 8, 2023	Sale 55,000.00 Par Value of United States Treasury Note/Bond 4% 15 Feb 2026 @ 98.38% Received Accrued Interest of $127.62	55,000.00	54,106.25	54,833.26	-727.01
March 10, 2023 March 13, 2023	Sale 444,000.00 Par Value of United States Treasury Note/Bond 4.625% 28 Feb 2025 @ 99.81% Received Accrued Interest of $725.42	444,000.00	443,167.50	441,977.23	1,190.27
March 10, 2023 March 13, 2023	Sale 8,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 98.81% Received Accrued Interest of $20.83	8,000.00	7,905.00	7,864.68	40.32
March 13, 2023 March 14, 2023	Sale 4,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 101.07% Received Accrued Interest of $10.81	4,000.00	4,042.97	3,932.34	110.63
March 23, 2023 March 24, 2023	Sale 33,000.00 Par Value of United States Treasury Note/Bond 4% 29 Feb 2028 @ 102.50% Received Accrued Interest of $86.09	33,000.00	33,825.00	32,799.14	1,025.86
March 24, 2023 March 27, 2023	Sale 32,000.00 Par Value of United States Treasury Note/Bond 3.5% 31 Jan 2028 @ 100.28% Received Accrued Interest of $170.17	32,000.00	32,090.00	31,536.55	553.45

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 29, 2023 March 30, 2023	Sale 205,000.00 Par Value of United States Treasury Note/Bond 3.5% 15 Feb 2033 @ 99.46% Received Accrued Interest of $852.28	205,000.00	203,894.92	197,629.57	6,265.35
April 20, 2023 April 21, 2023	Sale 38,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.625% 15 Oct 2027 @ 101.47% Received Accrued Interest of $10.26	38,000.00	39,085.99	38,900.60	185.39
April 24, 2023 April 25, 2023	Sale 44,000.00 Par Value of United States Treasury Note/Bond 4% 29 Feb 2028 @ 101.75% Received Accrued Interest of $267.83	44,000.00	44,770.00	43,732.20	1,037.80
April 24, 2023 April 25, 2023	Sale 45,000.00 Par Value of United States Treasury Note/Bond 4% 29 Feb 2028 @ 101.71% Received Accrued Interest of $273.91	45,000.00	45,768.92	44,726.10	1,042.82
April 25, 2023 April 26, 2023	Sale 16,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.625% 15 Oct 2027 @ 101.93% Received Accrued Interest of $7.93	16,000.00	16,547.74	16,379.19	168.55
April 26, 2023 April 27, 2023	Sale 42,000.00 Par Value of United States Treasury Note/Bond 4% 29 Feb 2028 @ 102.20% Received Accrued Interest of $264.78	42,000.00	42,925.83	41,744.36	1,181.47
April 27, 2023 April 28, 2023	Sale 75,000.00 Par Value of United States Treasury Note/Bond 3.625% 31 Mar 2028 @ 100.28% Received Accrued Interest of $207.99	75,000.00	75,212.97	75,263.30	-50.33
April 27, 2023 April 28, 2023	Sale 17,000.00 Par Value of United States Treasury Note/Bond 3.625% 31 Mar 2028 @ 100.12% Received Accrued Interest of $47.14	17,000.00	17,020.67	17,059.68	-39.01
May 5, 2023 May 8, 2023	Sale 26,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 97.84% Received Accrued Interest of $213.49	26,000.00	25,439.38	25,590.64	-151.26
May 8, 2023 May 9, 2023	Sale 26,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 96.59% Received Accrued Interest of $216.10	26,000.00	25,113.13	25,590.63	-477.50

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)					
May 8, 2023 May 9, 2023	Sale 26,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 96.77% Received Accrued Interest of $216.10	26,000.00	25,160.38	25,590.63	-430.25
May 8, 2023 May 9, 2023	Sale 13,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 96.38% Received Accrued Interest of $108.05	13,000.00	12,529.77	12,795.32	-265.55
May 11, 2023 May 12, 2023	Sale 15,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 97.85% Received Accrued Interest of $129.18	15,000.00	14,678.04	14,709.98	-31.94
May 12, 2023 May 15, 2023	Sale 23,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 97.64% Received Accrued Interest of $204.98	23,000.00	22,457.73	22,555.31	-97.58
May 12, 2023 May 15, 2023	Sale 19,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 97.83% Received Accrued Interest of $169.33	19,000.00	18,587.46	18,632.64	-45.18
May 12, 2023 May 15, 2023	Sale 4,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 Feb 2043 @ 100.00% Received Accrued Interest of $38.11	4,000.00	4,000.09	4,003.78	-3.69
May 16, 2023 May 17, 2023	Sale 39,000.00 Par Value of United States Treasury Note/Bond 3.375% 15 May 2033 @ 98.56% Received Accrued Interest of $7.15	39,000.00	38,439.38	38,951.25	-511.87
May 16, 2023 May 17, 2023	Sale 28,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Mar 2025 @ 99.55% Received Accrued Interest of $139.33	28,000.00	27,874.22	27,892.77	-18.55
May 16, 2023 May 17, 2023	Sale 40,000.00 Par Value of United States Treasury Note/Bond 3.625% 31 Mar 2028 @ 100.45% Received Accrued Interest of $186.20	40,000.00	40,181.25	40,140.43	40.82
May 17, 2023 May 18, 2023	Sale 8,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 Feb 2043 @ 98.63% Received Accrued Interest of $78.78	8,000.00	7,890.00	8,007.55	-117.55

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)					
May 23, 2023 May 24, 2023	Sale 26,000.00 Par Value of United States Treasury Note/Bond 3.625% 31 Mar 2028 @ 99.31% Received Accrued Interest of $139.06	26,000.00	25,821.25	26,091.28	-270.03
June 1, 2023 June 2, 2023	Sale 43,000.00 Par Value of United States Treasury Note/Bond 3.625% 31 Mar 2028 @ 99.30% Received Accrued Interest of $268.31	43,000.00	42,697.66	43,150.96	-453.30
June 1, 2023 June 2, 2023	Sale 44,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 73.72% Received Accrued Interest of $43.04	44,000.00	32,434.61	37,870.81	-5,436.20
June 12, 2023 June 13, 2023	Sale 54,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 May 2026 @ 98.28% Received Accrued Interest of $154.26	54,000.00	53,071.88	54,000.28	-928.40
June 13, 2023 June 14, 2023	Sale 77,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 May 2026 @ 98.40% Received Accrued Interest of $227.55	77,000.00	75,769.80	77,000.41	-1,230.61
June 22, 2023 June 23, 2023	Sale 32,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 73.34% Received Accrued Interest of $67.83	32,000.00	23,470.00	27,542.40	-4,072.40
June 22, 2023 June 23, 2023	Sale 32,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 73.19% Received Accrued Interest of $67.83	32,000.00	23,420.00	27,542.41	-4,122.41
June 23, 2023 June 26, 2023	Sale 44,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 73.59% Received Accrued Interest of $100.43	44,000.00	32,379.84	37,870.81	-5,490.97
June 27, 2023 June 28, 2023	Sale 45,000.00 Par Value of United States Of Amer Treas Notes 3.625% NTS 31 May 2028 USD 'Z-2028' @ 98.51% Received Accrued Interest of $124.80	45,000.00	44,330.60	44,630.12	-299.52

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 27, 2023 June 28, 2023	Sale 25,000.00 Par Value of United States Of Amer Treas Notes 3.625% NTS 31 May 2028 USD 'Z-2028' @ 98.16% Received Accrued Interest of $69.33	25,000.00	24,540.92	24,794.51	-253.59
June 27, 2023 June 28, 2023	Sale 134,000.00 Par Value of United States Of Amer Treas Notes 3.625% NTS 31 May 2028 USD 'Z-2028' @ 98.42% Received Accrued Interest of $371.61	134,000.00	131,888.91	132,898.59	-1,009.68
Total Sales			**$4,630,825.39**	**$4,651,523.02**	**-$20,697.63**
Total Citadel Securities LLC 8430			**$9,664,564.18**	**$9,685,261.81**	**-$20,697.63**
Citigroup Global Markets Inc - 69276					
Purchases					
July 5, 2022 July 7, 2022	Purchase 4.00 Shares of Public Storage @ $314.6588, Paid $0.20 Broker Commission	4.00	1,258.84	1,258.84	
July 5, 2022 July 7, 2022	Purchase 10.00 Shares of Broadstone Net Lease Inc @ $21.2714, Paid $0.40 Broker Commission	10.00	213.11	213.11	
July 7, 2022 July 11, 2022	Purchase 90.00 Shares of Sunstone Hotel Investors Inc @ $9.8461, Paid $1.80 Broker Commission	90.00	887.95	887.95	
July 22, 2022 July 26, 2022	Purchase 11.00 Shares of Essex Property Trust Inc @ $273.4079, Paid $0.55 Broker Commission	11.00	3,008.04	3,008.04	
July 25, 2022 July 27, 2022	Purchase 63.00 Shares of Boston Properties Inc @ $89.0383, Paid $3.15 Broker Commission	63.00	5,612.56	5,612.56	
July 28, 2022 August 1, 2022	Purchase 150.00 Shares of Douglas Emmett Inc @ $23.2377, Paid $6.00 Broker Commission	150.00	3,491.66	3,491.66	
Total Purchases			**$14,472.16**	**$14,472.16**	**$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 5, 2022 July 7, 2022	Sale 11.00 Shares of Life Storage Inc @ $114.1562, Paid $0.55 Broker Commission, $0.03 SEC Fee	11.00	1,255.14	863.06	392.08
July 22, 2022 July 26, 2022	Sale 51.00 Shares of UDR Inc @ $46.1584, Paid $0.06 SEC Fee, $2.55 Broker Commission	51.00	2,351.47	2,176.15	175.32
July 27, 2022 July 29, 2022	Sale 26.00 Shares of EastGroup Properties Inc @ $164.4883, Paid $0.10 SEC Fee, $0.13 Broker Commission	26.00	4,276.47	4,156.71	119.76
July 27, 2022 July 29, 2022	Sale 47.00 Shares of Empire State Realty Trust Inc @ $7.6605, Paid $0.94 Broker Commission, $0.01 SEC Fee	47.00	359.09	454.17	-95.08
July 28, 2022 August 1, 2022	Sale 10.00 Shares of Digital Realty Trust Inc @ $136.9026, Paid $0.50 Broker Commission, $0.04 SEC Fee	10.00	1,368.49	1,371.72	-3.23
July 28, 2022 August 1, 2022	Sale 2.00 Shares of Equinix Inc @ $710.2426, Paid $0.10 Broker Commission, $0.04 SEC Fee	2.00	1,420.35	1,004.87	415.48
August 1, 2022 August 3, 2022	Sale 1,013.00 Shares of Life Storage Inc @ $124.3983, Paid $2.89 SEC Fee, $20.26 Broker Commission	1,013.00	125,992.33	79,480.57	46,511.76
August 1, 2022 August 3, 2022	Sale 2,240.00 Shares of Duke Realty Corp @ $61.8054, Paid $44.80 Broker Commission, $3.18 SEC Fee	2,240.00	138,396.12	90,395.45	48,000.67
August 1, 2022 August 3, 2022	Sale 141.00 Shares of American Tower Corp @ $268.7391, Paid $0.87 SEC Fee, $2.82 Broker Commission	141.00	37,888.52	37,252.52	636.00
August 1, 2022 August 3, 2022	Sale 2,141.00 Shares of Realty Income Corp @ $73.6894, Paid $3.62 SEC Fee, $42.82 Broker Commission	2,141.00	157,722.57	146,823.76	10,898.81
August 1, 2022 August 3, 2022	Sale 1,330.00 Shares of Spirit Realty Capital Inc @ $43.9475, Paid $1.34 SEC Fee, $26.60 Broker Commission	1,330.00	58,422.24	58,116.88	305.36

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)					
August 1, 2022 August 3, 2022	Sale 1,105.00 Shares of WeWork Inc @ $4.6459, Paid $0.12 SEC Fee, $22.10 Broker Commission	1,105.00	5,111.50	11,593.63	-6,482.13
August 1, 2022 August 3, 2022	Sale 2,270.00 Shares of UDR Inc @ $47.2185, Paid $45.40 Broker Commission, $2.46 SEC Fee	2,270.00	107,138.14	96,860.19	10,277.95
August 1, 2022 August 3, 2022	Sale 3,220.00 Shares of Xenia Hotels & Resorts Inc @ $16.367, Paid $1.21 SEC Fee, $64.40 Broker Commission	3,220.00	52,636.13	54,563.84	-1,927.71
August 1, 2022 August 3, 2022	Sale 1,851.00 Shares of First Industrial Realty Trust Inc @ $51.897, Paid $2.20 SEC Fee, $37.02 Broker Commission	1,851.00	96,022.13	88,531.58	7,490.55
August 1, 2022 August 3, 2022	Sale 130.00 Shares of Essex Property Trust Inc @ $280.0603, Paid $0.84 SEC Fee, $2.60 Broker Commission	130.00	36,404.40	35,512.81	891.59
August 1, 2022 August 3, 2022	Sale 2,591.00 Shares of Broadstone Net Lease Inc @ $22.3626, Paid $51.82 Broker Commission, $1.33 SEC Fee	2,591.00	57,888.35	54,950.25	2,938.10
August 1, 2022 August 3, 2022	Sale 5,060.00 Shares of Invitation Homes Inc @ $38.5058, Paid $4.47 SEC Fee, $101.20 Broker Commission	5,060.00	194,733.68	136,757.85	57,975.83
August 1, 2022 August 3, 2022	Sale 2,100.00 Shares of VICI Properties Inc @ $34.1938, Paid $42.00 Broker Commission, $1.65 SEC Fee	2,100.00	71,763.33	60,199.90	11,563.43
August 1, 2022 August 3, 2022	Sale 3,120.00 Shares of Sabra Health Care REIT Inc @ $15.5529, Paid $1.12 SEC Fee, $62.40 Broker Commission	3,120.00	48,461.53	52,945.51	-4,483.98
August 1, 2022 August 3, 2022	Sale 695.00 Shares of Omega Healthcare Investors Inc @ $31.3773, Paid $0.50 SEC Fee, $13.90 Broker Commission	695.00	21,792.82	22,475.35	-682.53

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)					
August 1, 2022 August 3, 2022	Sale 1,639.00 Shares of Diversified Healthcare Trust @ $1.7655, Paid $32.78 Broker Commission, $0.07 SEC Fee	1,639.00	2,860.80	8,725.56	-5,864.76
August 1, 2022 August 3, 2022	Sale 3,800.00 Shares of Ventas Inc @ $53.2975, Paid $76.00 Broker Commission, $4.64 SEC Fee	3,800.00	202,449.86	208,564.78	-6,114.92
August 1, 2022 August 3, 2022	Sale 2,710.00 Shares of Prologis Inc @ $130.9652, Paid $8.13 SEC Fee, $54.20 Broker Commission	2,710.00	354,853.36	173,172.64	181,680.72
August 1, 2022 August 3, 2022	Sale 2,340.00 Shares of Equity Residential @ $76.4772, Paid $4.10 SEC Fee, $46.80 Broker Commission	2,340.00	178,905.75	179,990.09	-1,084.34
August 1, 2022 August 3, 2022	Sale 406.00 Shares of Equinix Inc @ $694.6192, Paid $6.46 SEC Fee, $8.12 Broker Commission	406.00	282,000.82	203,987.63	78,013.19
August 1, 2022 August 3, 2022	Sale 1,435.00 Shares of Digital Realty Trust Inc @ $130.5259, Paid $28.70 Broker Commission, $4.29 SEC Fee	1,435.00	187,271.68	196,842.34	-9,570.66
August 1, 2022 August 3, 2022	Sale 2,900.00 Shares of Sunstone Hotel Investors Inc @ $11.4171, Paid $0.76 SEC Fee, $58.00 Broker Commission	2,900.00	33,050.83	31,649.72	1,401.11
August 1, 2022 August 3, 2022	Sale 1,250.00 Shares of Simon Property Group Inc @ $108.6187, Paid $3.11 SEC Fee, $25.00 Broker Commission	1,250.00	135,745.27	141,278.00	-5,532.73
August 1, 2022 August 3, 2022	Sale 2,000.00 Shares of Outfront Media Inc @ $18.2319, Paid $0.84 SEC Fee, $40.00 Broker Commission	2,000.00	36,422.96	39,405.73	-2,982.77
August 1, 2022 August 3, 2022	Sale 768.00 Shares of Public Storage @ $324.4673, Paid $15.36 Broker Commission, $5.71 SEC Fee	768.00	249,169.82	218,645.04	30,524.78
August 1, 2022 August 3, 2022	Sale 520.00 Shares of Mid-America Apartment Communities Inc @ $181.9132, Paid $2.17 SEC Fee, $10.40 Broker Commission	520.00	94,582.29	94,600.76	-18.47

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
August 1, 2022 August 3, 2022	Sale 1,930.00 Shares of Healthpeak Properties Inc @ $27.5483, Paid $1.22 SEC Fee, $38.60 Broker Commission	1,930.00	53,128.40	50,840.33	2,288.07
August 1, 2022 August 3, 2022	Sale 720.00 Shares of CareTrust REIT Inc @ $21.0564, Paid $0.35 SEC Fee, $14.40 Broker Commission	720.00	15,145.86	12,135.96	3,009.90
August 1, 2022 August 3, 2022	Sale 2,980.00 Shares of Acadia Realty Trust @ $17.083, Paid $1.17 SEC Fee, $59.60 Broker Commission	2,980.00	50,846.57	56,854.51	-6,007.94
August 1, 2022 August 3, 2022	Sale 1,020.00 Shares of Sun Communities Inc @ $162.5914, Paid $3.80 SEC Fee, $20.40 Broker Commission	1,020.00	165,819.03	147,130.08	18,688.95
August 1, 2022 August 3, 2022	Sale 1,210.00 Shares of Apartment Investment & Management @ $8.1536, Paid $24.20 Broker Commission, $0.23 SEC Fee	1,210.00	9,841.43	7,468.15	2,373.28
August 1, 2022 August 3, 2022	Sale 1,640.00 Shares of Kilroy Realty Corp @ $53.5173, Paid $2.01 SEC Fee, $32.80 Broker Commission	1,640.00	87,733.56	107,378.79	-19,645.23
August 1, 2022 August 3, 2022	Sale 1,714.00 Shares of Urban Edge Properties @ $16.2827, Paid $0.64 SEC Fee, $34.28 Broker Commission	1,714.00	27,873.63	30,562.81	-2,689.18
August 1, 2022 August 3, 2022	Sale 610.00 Shares of Hudson Pacific Properties Inc @ $14.9887, Paid $12.20 Broker Commission, $0.21 SEC Fee	610.00	9,130.70	17,151.13	-8,020.43
August 1, 2022 August 3, 2022	Sale 1,550.00 Shares of Welltower Inc @ $85.9902, Paid $3.06 SEC Fee, $31.00 Broker Commission	1,550.00	133,250.75	125,836.40	7,414.35
August 1, 2022 August 3, 2022	Sale 1,613.00 Shares of Rexford Industrial Realty Inc @ $64.9626, Paid $2.40 SEC Fee, $32.26 Broker Commission	1,613.00	104,750.01	83,301.57	21,448.44

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)					
August 1, 2022 August 3, 2022	Sale 347.00 Shares of Extra Space Storage Inc @ $188.9942, Paid $6.94 Broker Commission, $1.51 SEC Fee	347.00	65,572.54	49,033.66	16,538.88
August 1, 2022 August 3, 2022	Sale 270.00 Shares of Federal Realty OP LP @ $105.7958, Paid $5.40 Broker Commission, $0.66 SEC Fee	270.00	28,558.81	31,846.75	-3,287.94
August 1, 2022 August 3, 2022	Sale 3,316.00 Shares of American Homes 4 Rent @ $37.3492, Paid $66.32 Broker Commission, $2.84 SEC Fee	3,316.00	123,780.79	131,141.40	-7,360.61
August 1, 2022 August 3, 2022	Sale 1,470.00 Shares of Agree Realty Corp @ $78.5664, Paid $29.40 Broker Commission, $2.65 SEC Fee	1,470.00	115,460.56	98,859.37	16,601.19
August 1, 2022 August 3, 2022	Sale 2,260.00 Shares of Americold Realty Trust Inc @ $32.6592, Paid $1.70 SEC Fee, $45.20 Broker Commission	2,260.00	73,762.89	65,795.26	7,967.63
August 1, 2022 August 3, 2022	Sale 600.00 Shares of Alexandria Real Estate Equities Inc @ $164.3188, Paid $12.00 Broker Commission, $2.26 SEC Fee	600.00	98,577.02	125,195.66	-26,618.64
August 1, 2022 August 3, 2022	Sale 4,950.00 Shares of Medical Properties Trust Inc @ $17.1861, Paid $1.95 SEC Fee, $99.00 Broker Commission	4,950.00	84,970.25	96,255.86	-11,285.61
August 1, 2022 August 3, 2022	Sale 3,820.00 Shares of RPT Realty @ $10.8165, Paid $0.95 SEC Fee, $76.40 Broker Commission	3,820.00	41,241.68	48,530.80	-7,289.12
August 1, 2022 August 3, 2022	Sale 270.00 Shares of Boston Properties Inc @ $89.5119, Paid $5.40 Broker Commission, $0.56 SEC Fee	270.00	24,162.25	24,225.03	-62.78
August 1, 2022 August 3, 2022	Sale 1,400.00 Shares of Empire State Realty Trust Inc @ $8.3521, Paid $0.27 SEC Fee, $28.00 Broker Commission	1,400.00	11,664.67	13,528.36	-1,863.69

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 1, 2022 August 3, 2022	Sale 564.00 Shares of Gaming and Leisure Properties Inc @ $51.5024, Paid $11.28 Broker Commission, $0.67 SEC Fee	564.00	29,035.40	25,153.57	3,881.83
August 1, 2022 August 3, 2022	Sale 2,708.00 Shares of Veris Residential Inc @ $13.8333, Paid $0.86 SEC Fee, $54.16 Broker Commission	2,708.00	37,405.56	48,753.19	-11,347.63
August 1, 2022 August 3, 2022	Sale 2,130.00 Shares of Park Hotels & Resorts Inc @ $15.6794, Paid $0.77 SEC Fee, $42.60 Broker Commission	2,130.00	33,353.75	43,416.50	-10,062.75
August 1, 2022 August 3, 2022	Sale 5,662.00 Shares of Brixmor Property Group Inc @ $22.916, Paid $2.98 SEC Fee, $113.24 Broker Commission	5,662.00	129,634.17	101,526.36	28,107.81
August 1, 2022 August 3, 2022	Sale 1,895.00 Shares of JBG SMITH Properties @ $25.2384, Paid $1.10 SEC Fee, $37.90 Broker Commission	1,895.00	47,787.77	67,609.55	-19,821.78
August 1, 2022 August 3, 2022	Sale 861.00 Shares of Four Corners Property Trust Inc @ $28.77, Paid $0.57 SEC Fee, $17.22 Broker Commission	861.00	24,753.18	24,474.74	278.44
August 1, 2022 August 3, 2022	Sale 950.00 Shares of AvalonBay Communities Inc @ $207.7048, Paid $4.52 SEC Fee, $19.00 Broker Commission	950.00	197,296.04	173,215.06	24,080.98
August 1, 2022 August 3, 2022	Sale 1,822.00 Shares of Cousins Properties Inc @ $30.6774, Paid $1.28 SEC Fee, $36.44 Broker Commission	1,822.00	55,856.50	61,961.44	-6,104.94
August 1, 2022 August 3, 2022	Sale 200.00 Shares of Douglas Emmett Inc @ $23.3925, Paid $0.11 SEC Fee, $4.00 Broker Commission	200.00	4,674.39	4,646.06	28.33
August 1, 2022 August 3, 2022	Sale 275.00 Shares of Ryman Hospitality Properties Inc @ $88.5645, Paid $0.56 SEC Fee, $5.50 Broker Commission	275.00	24,349.18	23,828.96	520.22

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)					
August 1, 2022 August 3, 2022	Sale 1,880.00 Shares of Apple Hospitality REIT Inc @ $16.5277, Paid $0.72 SEC Fee, $37.60 Broker Commission	1,880.00	31,033.76	28,142.82	2,890.94
Total Sales			**$4,919,169.34**	**$4,459,149.19**	**$460,020.15**
Total Citigroup Global Markets Inc - 69276			**$4,933,641.50**	**$4,473,621.35**	**$460,020.15**
Citigroup Global Markets Inc 0274					
Purchases					
July 8, 2022 July 12, 2022	Purchase 10,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 92.53% Paid Accrued Interest of $45.31	10,000.00	9,253.13	9,253.13	
June 7, 2022 July 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/52 @90.7734375 %	75,000.00	68,080.08	68,080.08	
June 7, 2022 July 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 7/15/52 @94.41796875 %	150,000.00	141,626.95	141,626.95	
June 8, 2022 July 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 7/15/52 @94.2421875 %	125,000.00	117,802.73	117,802.73	
June 6, 2022 July 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @87.78515625 %	100,000.00	87,785.16	87,785.16	
July 21, 2022 July 25, 2022	Purchase 10,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 95.64% Paid Accrued Interest of $55.47	10,000.00	9,563.67	9,563.67	
July 27, 2022 July 29, 2022	Purchase 15,000.00 Par Value of Bank of America Corp Variable 2.972% 04 Feb 2033 @ 87.45% Paid Accrued Interest of $216.71	15,000.00	13,116.90	13,116.90	

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)					
July 21, 2022 August 1, 2022	Purchase 265,000.00 Par Value of United States Of Amer Treas Notes 3% NTS 31 Jul 2027 USD 'AB-2027' @ 98.49% Paid Accrued Interest of $19.80	265,000.00	261,009.20	261,009.20	
July 29, 2022 August 2, 2022	Purchase 10,000.00 Par Value of Citigroup Inc Variable 2.976% 05 Nov 2030 @ 90.52% Paid Accrued Interest of $71.92	10,000.00	9,052.40	9,052.40	
July 27, 2022 August 11, 2022	Purchase 125,000.00 Par Value 123,504.97 Current Face of Freddie Mac Pool FR SD8212 2.5% 01 May 2052 @92.18554687 % Paid Accrued Interest of $85.77	123,504.97	113,853.73	113,853.73	
July 28, 2022 August 11, 2022	Purchase 125,000.00 Par Value 120,845.29 Current Face of Freddie Mac Pool FR SD8194 2.5% 01 Feb 2052 @93.08203125 % Paid Accrued Interest of $83.92	120,845.29	112,485.25	112,485.25	
July 27, 2022 August 11, 2022	Purchase 125,000.00 Par Value 123,052.95 Current Face of Freddie Mac Pool FR SD8212 2.5% 01 May 2052 @92.18554687 % Paid Accrued Interest of $85.45	123,052.95	113,437.03	113,437.03	
July 27, 2022 August 11, 2022	Reversal of Purchase 125,000.00 Par Value 123,504.97 Current Face of Freddie Mac Pool FR SD8212 2.5% 01 May 2052 @92.18554687 % Paid Accrued Interest of $85.77	123,504.97	113,853.73	113,853.73	
July 27, 2022 August 11, 2022	Reversal of Purchase 125,000.00 Par Value 123,052.95 Current Face of Freddie Mac Pool FR SD8212 2.5% 01 May 2052 @92.18554687 % Paid Accrued Interest of $85.45	123,052.95	113,437.03	113,437.03	
July 27, 2022 August 11, 2022	Purchase 125,000.00 Par Value 123,052.95 Current Face of Freddie Mac Pool FR SD8212 2.5% 01 May 2052 @92.1855469 % Paid Accrued Interest of $85.45	123,052.95	113,437.04	113,437.04	

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)					
August 9, 2022 August 11, 2022	Purchase 30,000.00 Par Value of Citigroup Inc 3.057% 25 Jan 2033 @ 87.57% Paid Accrued Interest of $40.76	30,000.00	26,271.60	26,271.60	
July 5, 2022 August 11, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 8/15/52 @94.11328125 %	200,000.00	188,226.56	188,226.56	
July 5, 2022 August 11, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @90.9609375 %	75,000.00	68,220.70	68,220.70	
July 28, 2022 August 11, 2022	Purchase 125,000.00 Par Value 120,127.99 Current Face of Freddie Mac Pool FR SD8194 2.5% 01 Feb 2052 @93.08203125 % Paid Accrued Interest of $83.42	120,127.99	111,817.58	111,817.58	
July 28, 2022 August 11, 2022	Reversal of Purchase 125,000.00 Par Value 120,845.29 Current Face of Freddie Mac Pool FR SD8194 2.5% 01 Feb 2052 @93.08203125 % Paid Accrued Interest of $83.92	120,845.29	112,485.25	112,485.25	
July 13, 2022 August 18, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @91.8359375 %	125,000.00	114,794.92	114,794.92	
August 8, 2022 August 22, 2022	Purchase 20,000.00 Par Value of Becton Dickinson And Co 4.298% 22 Aug 2032 @ 100.00%	20,000.00	20,000.00	20,000.00	
August 25, 2022 August 26, 2022	Purchase 35,000.00 Par Value of United States Treasury Note/Bond 3% 31 Jul 2024 @ 99.38% Paid Accrued Interest of $74.18	35,000.00	34,783.99	34,783.99	
August 29, 2022 August 31, 2022	Purchase 40,000.00 Par Value of JPMorgan Chase & Co Variable 2.545% 08 Nov 2032 @ 83.07% Paid Accrued Interest of $319.54	40,000.00	33,229.60	33,229.60	

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)					
August 5, 2022 September 14, 2022	Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 9/15/52 @100.7578125 %	225,000.00	226,705.08	226,705.08	
July 27, 2022 September 14, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 9/15/52 @95.07421875 %	200,000.00	190,148.44	190,148.44	
July 27, 2022 September 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/52 @91.98828125 %	75,000.00	68,991.21	68,991.21	
August 9, 2022 September 21, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/52 @93.28515625 %	75,000.00	69,963.87	69,963.87	
September 30, 2022 October 5, 2022	Purchase 350,000.00 Par Value of Citigroup 9.7% 05 Mar 2024 @ 100.00%	350,000.00	350,000.00	350,000.00	
September 2, 2022 October 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.500%15 Oct 2052 @95.27734375 %	75,000.00	71,458.01	71,458.01	
September 2, 2022 October 13, 2022	Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 4.500%15 Oct 2052 @99.19921875 %	225,000.00	223,198.24	223,198.24	
September 14, 2022 October 20, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2052 @89.09765625 %	75,000.00	66,823.24	66,823.24	
October 18, 2022 October 25, 2022	Purchase 15,000.00 Par Value of Bank of New York Mellon Corp/The Variable 5.834% 25 Oct 2033 @ 100.00%	15,000.00	15,000.00	15,000.00	
October 21, 2022 October 25, 2022	Purchase 27,000.00 Par Value of Waste Connections Inc 2.6% 01 Feb 2030 @ 82.02% Paid Accrued Interest of $163.80	27,000.00	22,145.13	22,145.13	

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)					
October 3, 2022 November 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Nov 2052 @87.6328125 %	150,000.00	131,449.22	131,449.22	
October 3, 2022 November 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 52 @85.203125 %	50,000.00	42,601.56	42,601.56	
October 5, 2022 November 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of Fnma Tba 30yr Mpt 4.000%15 Nov 47 @93.25390625 %	50,000.00	46,626.95	46,626.95	
October 5, 2022 November 14, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of Fnma Tba 30yr Mpt 4.000%15 Nov 47 @93.25390625 %	50,000.00	46,626.95	46,626.95	
October 3, 2022 November 14, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 52 @85.203125 %	50,000.00	42,601.56	42,601.56	
October 3, 2022 November 14, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Nov 2052 @87.6328125 %	150,000.00	131,449.22	131,449.22	
September 21, 2022 November 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 52 @86.2265625 %	75,000.00	64,669.92	64,669.92	
September 28, 2022 November 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 52 @85.08203125 %	75,000.00	63,811.52	63,811.52	
October 3, 2022 November 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 52 @85.203125 %	50,000.00	42,601.56	42,601.56	
October 3, 2022 November 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Nov 2052 @87.6328125 %	150,000.00	131,449.22	131,449.22	

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)					
October 3, 2022 November 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @82.21875 %	50,000.00	41,109.38	41,109.38	
October 5, 2022 November 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of Fnma Tba 30yr Mpt 4.000%15 Nov 47 @93.25390625 %	50,000.00	46,626.95	46,626.95	
November 10, 2022 November 15, 2022	Purchase 20,000.00 Par Value of Citigroup Inc 3.057% 25 Jan 2033 @ 79.83% Paid Accrued Interest of $186.82	20,000.00	15,966.00	15,966.00	
November 9, 2022 November 17, 2022	Purchase 15,000.00 Par Value of Citigroup Inc Variable 6.27% 17 Nov 2033 @ 100.00%	15,000.00	15,000.00	15,000.00	
October 11, 2022 November 21, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2052 @85.5390625 %	75,000.00	64,154.30	64,154.30	
October 11, 2022 November 21, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2052 @85.5390625 %	75,000.00	64,154.30	64,154.30	
October 11, 2022 November 21, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2052 @85.5390625 %	75,000.00	64,154.30	64,154.30	
November 21, 2022 November 23, 2022	Purchase 10,000.00 Par Value of American Homes 4 Rent LP 2.375% 15 Jul 2031 @ 76.56% Paid Accrued Interest of $84.44	10,000.00	7,656.20	7,656.20	
October 21, 2022 December 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2052 @80.43359375 %	75,000.00	60,325.20	60,325.20	
October 26, 2022 December 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2052 @82.03515625 %	50,000.00	41,017.58	41,017.58	

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)					
October 28, 2022 December 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Dec 2052 @85.48828125 %	100,000.00	85,488.28	85,488.28	
October 26, 2022 December 13, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2052 @82.03515625 %	50,000.00	41,017.58	41,017.58	
October 21, 2022 December 13, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2052 @80.43359375 %	75,000.00	60,325.20	60,325.20	
October 28, 2022 December 13, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Dec 2052 @85.48828125 %	100,000.00	85,488.28	85,488.28	
October 21, 2022 December 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2052 @80.43359375 %	75,000.00	60,325.20	60,325.20	
October 26, 2022 December 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2052 @82.03515625 %	50,000.00	41,017.58	41,017.58	
November 3, 2022 December 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2052 @81.43359375 %	75,000.00	61,075.20	61,075.20	
October 28, 2022 December 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Dec 2052 @85.48828125 %	100,000.00	85,488.28	85,488.28	
November 1, 2022 December 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Dec 2052 @85.078125 %	50,000.00	42,539.06	42,539.06	
November 3, 2022 December 13, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2052 @78.40625 %	25,000.00	19,601.56	19,601.56	

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)					
November 7, 2022 December 13, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2052 @78.62890625 %	25,000.00	19,657.23	19,657.23	
November 22, 2022 December 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 5% 15 Dec 2049 @98.875 %	75,000.00	74,156.25	74,156.25	
December 27, 2022 December 28, 2022	Purchase 119,000.00 Par Value of United States Treasury Bill Zero 25 May 2023 @ 98.17%	119,000.00	116,817.58	116,817.58	
December 27, 2022 December 28, 2022	Reversal of Purchase 119,000.00 Par Value of United States Treasury Bill Zero 25 May 2023 @ 98.17%	119,000.00	116,817.58	116,817.58	
December 27, 2022 December 28, 2022	Purchase 119,000.00 Par Value of United States Treasury Bill Zero 25 May 2023 @ 98.17%	119,000.00	116,817.58	116,817.58	
November 29, 2022 January 12, 2023	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/53 @84.984375 %	100,000.00	84,984.38	84,984.38	
November 30, 2022 January 12, 2023	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/53 @84.73828125 %	100,000.00	84,738.28	84,738.28	
November 30, 2022 January 12, 2023	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/53 @84.73828125 %	100,000.00	84,738.28	84,738.28	
November 29, 2022 January 12, 2023	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/53 @84.984375 %	100,000.00	84,984.38	84,984.38	
November 29, 2022 January 12, 2023	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/53 @84.984375 %	100,000.00	84,984.38	84,984.38	

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)					
November 30, 2022 January 12, 2023	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/53 @84.73828125 %	100,000.00	84,738.28	84,738.28	
December 5, 2022 January 12, 2023	Purchase 150,000.00 Par Value 150,000.00 Current Face of Fnma Tba 40yr Mpt 3.000% 1/15/48 @89.0234375 %	150,000.00	133,535.16	133,535.16	
December 7, 2022 January 12, 2023	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR 5.000% 15 Jan 2050 @99.90234375 %	75,000.00	74,926.76	74,926.76	
December 8, 2022 January 12, 2023	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR 5.000% 15 Jan 2050 @99.734375 %	150,000.00	149,601.56	149,601.56	
November 23, 2022 January 12, 2023	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/53 @81.9765625 %	25,000.00	20,494.14	20,494.14	
November 28, 2022 January 12, 2023	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/53 @82.1758125 %	25,000.00	20,543.95	20,543.95	
January 10, 2023 January 13, 2023	Purchase 50,000.00 Par Value of Citigroup Global Markets Holdings Inc/United States 8.7% 13 Jun 2024 @ 100.00%	50,000.00	50,000.00	50,000.00	
January 3, 2023 February 13, 2023	Purchase 150,000.00 Par Value 150,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 2/15/48 @88.22265625 %	150,000.00	132,333.98	132,333.98	
January 4, 2023 February 13, 2023	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/53 @85.6875 %	100,000.00	85,687.50	85,687.50	
January 5, 2023 February 13, 2023	Purchase 250,000.00 Par Value 250,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/53 @81.98828125 %	250,000.00	204,970.70	204,970.70	

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)					
January 9, 2023 February 13, 2023	Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 2/15/53 @100.00390625 %	225,000.00	225,008.79	225,008.79	
January 13, 2023 February 21, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 4.500% 2/15/53 @99.0859375 %	50,000.00	49,542.97	49,542.97	
February 21, 2023 February 23, 2023	Purchase 5,000.00 Par Value of International Flavors & Fragrances Inc 2.3% 01 Nov 2030 @ 76.69% Paid Accrued Interest of $35.78	5,000.00	3,834.25	3,834.25	
February 23, 2023 February 28, 2023	Purchase 76,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 29 Feb 2028 USD 'V-2028' @ 99.38%	76,000.00	75,525.00	75,525.00	
February 15, 2023 March 2, 2023	Purchase 15,000.00 Par Value of Amgen Inc 5.65% 02 Mar 2053 @ 99.86%	15,000.00	14,978.40	14,978.40	
February 15, 2023 March 2, 2023	Purchase 15,000.00 Par Value of Amgen Inc 5.6% 02 Mar 2043 @ 99.44%	15,000.00	14,916.15	14,916.15	
February 15, 2023 March 2, 2023	Purchase 15,000.00 Par Value of Amgen Inc 5.25% 02 Mar 2033 @ 99.69%	15,000.00	14,952.75	14,952.75	
March 1, 2023 March 2, 2023	Purchase 10,000.00 Par Value of Fiserv Inc 5.6% 02 Mar 2033 @ 99.07%	10,000.00	9,907.10	9,907.10	
January 30, 2023 March 13, 2023	Purchase 75,000.00 Par Value 75,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @90.71484375 %	75,000.00	68,036.13	68,036.13	
February 1, 2023 March 13, 2023	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/53 @87.80859375 %	100,000.00	87,808.59	87,808.59	
February 7, 2023 March 13, 2023	Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 3/15/53 @99.69140625 %	225,000.00	224,305.66	224,305.66	

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)					
January 30, 2023 March 13, 2023	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @90.71484375 %	75,000.00	68,036.13	68,036.13	
February 1, 2023 March 13, 2023	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/53 @87.80859375 %	100,000.00	87,808.59	87,808.59	
February 7, 2023 March 13, 2023	Reversal of Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 3/15/53 @99.69140625 %	225,000.00	224,305.66	224,305.66	
January 30, 2023 March 13, 2023	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 3/15/53 @90.71484375 %	75,000.00	68,036.13	68,036.13	
February 1, 2023 March 13, 2023	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/53 @87.80859375 %	100,000.00	87,808.59	87,808.59	
January 17, 2023 March 13, 2023	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/53 @87.375 %	25,000.00	21,843.75	21,843.75	
February 1, 2023 March 13, 2023	Purchase 125,000.00 Par Value 125,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @84.4609375 %	125,000.00	105,576.17	105,576.17	
February 6, 2023 March 13, 2023	Purchase 125,000.00 Par Value 125,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @83.51171875 %	125,000.00	104,389.65	104,389.65	
February 7, 2023 March 13, 2023	Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 3/15/53 @99.69140625 %	225,000.00	224,305.66	224,305.66	
March 13, 2023 March 14, 2023	Purchase 43,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.125% 15 Jan 2033 @ 98.72% Paid Accrued Interest of $77.49	43,000.00	42,438.10	42,438.10	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
February 9, 2023 March 21, 2023	Purchase 75,000.00 Par Value 75,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 3/15/51 @88.859375 %	75,000.00	66,644.53	66,644.53	
February 9, 2023 March 21, 2023	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 3/15/51 @88.859375 %	75,000.00	66,644.53	66,644.53	
February 9, 2023 March 21, 2023	Purchase 75,000.00 Par Value 75,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 3/15/51 @88.859375 %	75,000.00	66,644.53	66,644.53	
February 10, 2023 March 21, 2023	Purchase 100,000.00 Par Value 100,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 4.500% 3/15/48 @98.296875 %	100,000.00	98,296.88	98,296.88	
March 20, 2023 March 22, 2023	Purchase 35,000.00 Par Value of Exelon Corp 5.3% 15 Mar 2033 @ 100.29% Paid Accrued Interest of $159.74	35,000.00	35,101.85	35,101.85	
March 1, 2023 April 13, 2023	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 4/15/53 @90.59375 %	25,000.00	22,648.44	22,648.44	
March 2, 2023 April 13, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/53 @83.5859375 %	50,000.00	41,792.97	41,792.97	
March 2, 2023 April 13, 2023	Purchase 75,000.00 Par Value 75,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @86.79296875 %	75,000.00	65,094.73	65,094.73	
March 2, 2023 April 13, 2023	Purchase 75,000.00 Par Value 75,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @86.97265625 %	75,000.00	65,229.49	65,229.49	
March 2, 2023 April 13, 2023	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/53 @83.5859375 %	50,000.00	41,792.97	41,792.97	

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)					
March 2, 2023 April 13, 2023	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @86.79296875 %	75,000.00	65,094.73	65,094.73	
March 2, 2023 April 13, 2023	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @86.97265625 %	75,000.00	65,229.49	65,229.49	
March 1, 2023 April 13, 2023	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 4/15/53 @90.59375 %	25,000.00	22,648.44	22,648.44	
March 2, 2023 April 13, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/53 @83.5859375 %	50,000.00	41,792.97	41,792.97	
February 22, 2023 April 13, 2023	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/53 @81.7929688 %	125,000.00	102,241.21	102,241.21	
March 2, 2023 April 13, 2023	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 4/15/53 @86.7929688 %	75,000.00	65,094.73	65,094.73	
March 2, 2023 April 13, 2023	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 4/15/53 @86.9726562 %	75,000.00	65,229.49	65,229.49	
March 1, 2023 April 13, 2023	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 4/15/53 @90.59375 %	25,000.00	22,648.44	22,648.44	
March 14, 2023 April 20, 2023	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 4/15/53 @87.33203125 %	75,000.00	65,499.02	65,499.02	
March 14, 2023 April 20, 2023	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 4/15/53 @87.33203125 %	75,000.00	65,499.02	65,499.02	

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)					
March 14, 2023 April 20, 2023	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 4/15/53 @87.33203125 %	75,000.00	65,499.02	65,499.02	
March 28, 2023 May 11, 2023	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/53 @89.33203125 %	75,000.00	66,999.02	66,999.02	
March 29, 2023 May 11, 2023	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/53 @89.5078125 %	75,000.00	67,130.86	67,130.86	
March 30, 2023 May 11, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @85.99609375 %	50,000.00	42,998.05	42,998.05	
March 30, 2023 May 11, 2023	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @85.99609375 %	50,000.00	42,998.05	42,998.05	
March 29, 2023 May 11, 2023	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/53 @89.5078125 %	75,000.00	67,130.86	67,130.86	
March 28, 2023 May 11, 2023	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/53 @89.33203125 %	75,000.00	66,999.02	66,999.02	
March 28, 2023 May 11, 2023	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/53 @89.33203125 %	75,000.00	66,999.02	66,999.02	
March 29, 2023 May 11, 2023	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/53 @89.5078125 %	75,000.00	67,130.86	67,130.86	
March 30, 2023 May 11, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @85.99609375 %	50,000.00	42,998.05	42,998.05	

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)					
May 4, 2023 June 13, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @87.1328125 %	50,000.00	43,566.41	43,566.41	
May 4, 2023 June 13, 2023	Purchase 150,000.00 Par Value 150,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 6/15/48 @90.65234375 %	150,000.00	135,978.52	135,978.52	
May 4, 2023 June 13, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @87.1328125 %	50,000.00	43,566.41	43,566.41	
May 4, 2023 June 13, 2023	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 6/15/53 @90.65234375 %	150,000.00	135,978.52	135,978.52	
May 4, 2023 June 13, 2023	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 6/15/48 @90.65234375 %	150,000.00	135,978.52	135,978.52	
May 4, 2023 June 13, 2023	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @87.1328125 %	50,000.00	43,566.41	43,566.41	
June 12, 2023 June 20, 2023	Purchase 35,000.00 Par Value 35,000.00 Current Face of United Airlines 2023-1 Class A Pass Through Trust 5.8% 15 Jan 2036 @100 %	35,000.00	35,000.00	35,000.00	
Total Purchases			**$11,128,753.79**	**$11,128,753.79**	**$0.00**
Sales					
July 5, 2022 July 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/52 @91.06640625 %	75,000.00	68,299.80	68,080.08	219.72
July 5, 2022 July 14, 2022	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 7/15/52 @94.22460938 %	200,000.00	188,449.22	188,676.13	-226.91

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
July 13, 2022 July 21, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/52 @91.921875 %	125,000.00	114,902.34	114,619.14	283.20
July 21, 2022 July 22, 2022	Sale 275,000.00 Par Value of United States Treasury Note/Bond 2.625% 31 May 2027 @ 97.98% Received Accrued Interest of $1,025.61	275,000.00	269,435.55	272,488.42	-3,052.87
July 27, 2022 July 29, 2022	Sale 15,000.00 Par Value of Bank of America Corp Variable 5.015% 22 Jul 2033 @ 103.15% Received Accrued Interest of $14.63	15,000.00	15,472.20	15,000.00	472.20
July 29, 2022 August 2, 2022	Sale 10,000.00 Par Value of Citigroup Inc 3.057% 25 Jan 2033 @ 88.81% Received Accrued Interest of $5.94	10,000.00	8,880.80	9,976.32	-1,095.52
August 4, 2022 August 5, 2022	Sale 20,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 May 2032 @ 101.65% Received Accrued Interest of $128.13	20,000.00	20,329.68	20,381.14	-51.46
August 5, 2022 August 8, 2022	Sale 65,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 May 2032 @ 100.27% Received Accrued Interest of $431.64	65,000.00	65,172.66	66,238.73	-1,066.07
August 9, 2022 August 11, 2022	Sale 30,000.00 Par Value of Citigroup Inc Variable 3.785% 17 Mar 2033 @ 93.06% Received Accrued Interest of $454.20	30,000.00	27,919.20	28,249.35	-330.15
July 28, 2022 August 11, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @93.0625 %	125,000.00	116,328.13	111,996.08	4,332.05
July 27, 2022 August 11, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @92.171875 %	125,000.00	115,214.84	111,887.70	3,327.14
July 27, 2022 August 11, 2022	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 8/15/52 @95.18164063 %	200,000.00	190,363.28	188,226.56	2,136.72

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)					
July 27, 2022 August 11, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @92.06640625 %	75,000.00	69,049.80	68,220.70	829.10
August 9, 2022 August 18, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @93.33984375 %	75,000.00	70,004.88	68,876.95	1,127.93
September 2, 2022 September 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 9/15/52 @95.35742188 %	75,000.00	71,518.07	72,771.68	-1,253.61
September 2, 2022 September 14, 2022	Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 9/15/52 @99.33398438 %	225,000.00	223,501.46	226,705.08	-3,203.62
September 14, 2022 September 21, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/52 @89.13671875 %	75,000.00	66,852.54	69,963.87	-3,111.33
October 3, 2022 October 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2052 @82.22070313 %	50,000.00	41,110.35	43,651.85	-2,541.50
October 3, 2022 October 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Oct 2052 @87.66992188 %	150,000.00	131,504.88	139,771.21	-8,266.33
September 21, 2022 October 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2052 @86.23632813 %	75,000.00	64,677.25	67,133.30	-2,456.05
October 5, 2022 October 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 4.000%15 Oct 2052 @93.33789063 %	50,000.00	46,668.95	48,748.05	-2,079.10
September 28, 2022 October 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2052 @85.10742188 %	75,000.00	63,830.57	67,614.26	-3,783.69

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 3, 2022 October 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2052 @85.21875 %	50,000.00	42,609.38	45,076.17	-2,466.79
October 11, 2022 October 20, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2052 @85.5703125 %	75,000.00	64,177.73	66,823.24	-2,645.51
October 21, 2022 October 25, 2022	Sale 20,000.00 Par Value of Waste Connections Inc 4.2% 15 Jan 2033 @ 88.84% Received Accrued Interest of $156.33	20,000.00	17,768.60	19,945.60	-2,177.00
October 21, 2022 November 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 52 @80.45898437 %	75,000.00	60,344.24	63,923.27	-3,579.03
October 28, 2022 November 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Nov 2052 @85.53125 %	100,000.00	85,531.25	87,886.16	-2,354.91
October 28, 2022 November 14, 2022	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Nov 2052 @85.53125 %	100,000.00	85,531.25	87,886.16	2,354.91
October 21, 2022 November 14, 2022	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 52 @80.45898437 %	75,000.00	60,344.24	63,923.27	3,579.03
October 21, 2022 November 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 52 @80.45898438 %	75,000.00	60,344.24	64,156.12	-3,811.88
October 26, 2022 November 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 52 @82.04492188 %	50,000.00	41,022.46	42,770.75	-1,748.29
November 3, 2022 November 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 52 @81.44335938 %	75,000.00	61,082.52	64,156.13	-3,073.61

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 28, 2022 November 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Nov 2052 @85.53125 %	100,000.00	85,531.25	87,632.81	-2,101.56
November 1, 2022 November 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Nov 2052 @85.11914063 %	50,000.00	42,559.57	43,816.41	-1,256.84
November 3, 2022 November 14, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @78.40039063 %	25,000.00	19,600.10	20,554.69	-954.59
November 7, 2022 November 14, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @78.61328125 %	25,000.00	19,653.32	20,554.69	-901.37
November 10, 2022 November 17, 2022	Sale 15,000.00 Par Value of Citigroup Inc Variable 6.27% 17 Nov 2033 @ 102.50%	15,000.00	15,375.45	15,000.00	375.45
November 22, 2022 November 25, 2022	Sale 10,000.00 Par Value of Duke Energy Corp 2.55% 15 Jun 2031 @ 81.84% Received Accrued Interest of $113.33	10,000.00	8,183.60	9,986.80	-1,803.20
November 22, 2022 December 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Dec 2052 @87.75 %	50,000.00	43,875.00	42,562.50	1,312.50
November 29, 2022 December 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2052 @84.89648438 %	100,000.00	84,896.48	81,208.99	3,687.49
November 30, 2022 December 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2052 @84.65039063 %	100,000.00	84,650.39	81,208.99	3,441.40
December 5, 2022 December 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Dec 2052 @88.953125 %	150,000.00	133,429.69	128,027.34	5,402.35

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
November 23, 2022 December 13, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2052 @81.89453125 %	25,000.00	20,473.63	19,629.39	844.24
November 28, 2022 December 13, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2052 @82.08398438 %	25,000.00	20,521.00	19,629.40	891.60
December 7, 2022 December 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 5% 15 Dec 2049 @99.9296875 %	75,000.00	74,947.27	74,156.25	791.02
December 8, 2022 January 12, 2023	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/53 @86.625 %	100,000.00	86,625.00	84,861.33	1,763.67
January 4, 2023 January 12, 2023	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/53 @85.61914063 %	100,000.00	85,619.14	84,861.33	757.81
January 3, 2023 January 12, 2023	Sale 150,000.00 Par Value 150,000.00 Current Face of Fnma Tba 40yr Mpt 3.000% 1/15/48 @88.16015625 %	150,000.00	132,240.23	133,535.16	-1,294.93
January 9, 2023 January 12, 2023	Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR 5.000% 15 Jan 2050 @100.03710938 %	225,000.00	225,083.50	224,528.32	555.18
January 5, 2023 January 12, 2023	Sale 250,000.00 Par Value 250,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/53 @81.89453125 %	250,000.00	204,736.33	204,674.48	61.85
January 30, 2023 February 13, 2023	Sale 75,000.00 Par Value 75,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 2/15/48 @90.66992188 %	75,000.00	68,002.44	66,166.99	1,835.45
February 1, 2023 February 13, 2023	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/53 @87.75 %	100,000.00	87,750.00	85,687.50	2,062.50

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 1, 2023 February 13, 2023	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/53 @84.3828125 %	125,000.00	105,478.52	102,485.35	2,993.17
February 6, 2023 February 13, 2023	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/53 @83.43359375 %	125,000.00	104,291.99	102,485.35	1,806.64
February 7, 2023 February 13, 2023	Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 2/15/53 @99.74609375 %	225,000.00	224,428.71	225,008.79	-580.08
January 13, 2023 February 13, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of Fnma Tba 30yr Mpt 4.500% 2/15/48 @98.6796875 %	50,000.00	49,339.84	48,515.63	824.21
February 1, 2023 February 13, 2023	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 2/15/53 @100.7421875 %	200,000.00	201,484.38	200,025.01	1,459.37
January 17, 2023 February 13, 2023	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/53 @87.30859375 %	25,000.00	21,827.15	21,343.75	483.40
February 15, 2023 February 16, 2023	Sale 22,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 103.36% Received Accrued Interest of $226.08	22,000.00	22,739.06	22,794.06	-55.00
February 10, 2023 February 21, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 4.500% 2/15/53 @98.34765625 %	50,000.00	49,173.83	49,542.97	-369.14
February 10, 2023 February 21, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 4.500% 2/15/53 @98.34765625 %	50,000.00	49,173.83	49,765.63	-591.80
February 9, 2023 February 21, 2023	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 2/15/51 @88.80273438 %	75,000.00	66,602.05	65,671.88	930.17

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)					
February 23, 2023 February 24, 2023	Sale 78,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Dec 2027 @ 98.65% Received Accrued Interest of $459.22	78,000.00	76,948.83	77,839.84	-891.01
March 2, 2023 March 13, 2023	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 3/15/53 @86.72070313 %	75,000.00	65,040.53	68,036.13	-2,995.60
March 2, 2023 March 13, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/53 @83.50195313 %	50,000.00	41,750.98	43,860.93	-2,109.95
February 22, 2023 March 13, 2023	Sale 125,000.00 Par Value 125,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @81.69140625 %	125,000.00	102,114.26	104,982.91	-2,868.65
March 2, 2023 March 13, 2023	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 3/15/53 @86.90039063 %	75,000.00	65,175.29	68,059.57	-2,884.28
March 1, 2023 March 13, 2023	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 3/15/53 @90.5390625 %	25,000.00	22,634.77	22,937.50	-302.73
March 13, 2023 March 14, 2023	Sale 48,000.00 Par Value of United States Treasury Note/Bond 3.5% 15 Feb 2033 @ 99.72% Received Accrued Interest of $125.30	48,000.00	47,865.00	46,274.24	1,590.76
March 14, 2023 March 21, 2023	Sale 75,000.00 Par Value 75,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 3/15/51 @87.25 %	75,000.00	65,437.50	66,644.53	-1,207.03
April 4, 2023 April 6, 2023	Sale 50,000.00 Par Value of CenterPoint Energy Houston Electric LLC 4.95% 01 Apr 2033 @ 103.12% Received Accrued Interest of $89.38	50,000.00	51,562.00	49,878.00	1,684.00
March 28, 2023 April 13, 2023	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 4/15/53 @89.25976562 %	75,000.00	66,944.82	65,195.06	1,749.76

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 29, 2023 April 13, 2023	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 4/15/53 @89.43554687 %	75,000.00	67,076.66	65,195.07	1,881.59
March 30, 2023 April 13, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/53 @85.91015625 %	50,000.00	42,955.08	42,489.38	465.70
March 30, 2023 April 13, 2023	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/53 @85.91015625 %	50,000.00	42,955.08	42,489.38	-465.70
March 29, 2023 April 13, 2023	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 4/15/53 @89.43554687 %	75,000.00	67,076.66	65,195.07	-1,881.59
March 28, 2023 April 13, 2023	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 4/15/53 @89.25976562 %	75,000.00	66,944.82	65,195.06	-1,749.76
March 30, 2023 April 13, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/53 @85.9101562 %	50,000.00	42,955.08	41,792.97	1,162.11
March 28, 2023 April 13, 2023	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 4/15/53 @89.2597656 %	75,000.00	66,944.82	65,162.11	1,782.71
March 29, 2023 April 13, 2023	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 4/15/53 @89.4355469 %	75,000.00	67,076.66	65,162.11	1,914.55
May 4, 2023 May 11, 2023	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/53 @90.52148438 %	150,000.00	135,782.23	134,129.88	1,652.35
May 4, 2023 May 11, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @86.99023438 %	50,000.00	43,495.12	42,998.05	497.07

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 8, 2023 June 13, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @85.08007813 %	50,000.00	42,540.04	43,566.41	-1,026.37
June 6, 2023 June 13, 2023	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 6/15/53 @88.29882813 %	150,000.00	132,448.24	135,978.52	-3,530.28
June 5, 2023 June 13, 2023	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 6/15/53 @94.29492188 %	150,000.00	141,442.38	142,658.20	-1,215.82
Total Sales			**$6,631,701.96**	**$6,657,466.18**	**-$22,090.44**
Total Citigroup Global Markets Inc 0274			**$17,760,455.75**	**$17,786,219.97**	**-$22,090.44**
Cowen and Company, LLC - 62513					
Purchases					
June 8, 2023 June 12, 2023	Purchase 37,522.00 Shares of Vanguard S&P 500 ETF @ $393.6236, Paid $375.22 Broker Commission	37,522.00	14,769,919.94	14,769,919.94	
Total Purchases			**$14,769,919.94**	**$14,769,919.94**	**$0.00**
Sales					
June 6, 2023 June 8, 2023	Sale 205,270.00 Shares of iShares MSCI USA Min Vol Factor ETF @ $72.0309, Paid $2,052.70 Broker Commission, $118.29 SEC Fee	205,270.00	14,783,611.85	13,478,817.52	1,304,794.33
Total Sales			**$14,783,611.85**	**$13,478,817.52**	**$1,304,794.33**
Total Cowen and Company, LLC - 62513			**$29,553,531.79**	**$28,248,737.46**	**$1,304,794.33**

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Credit Suisse Securities (USA) 0355					
Purchases					
May 23, 2022 July 14, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @87.71875 %	175,000.00	153,507.81	153,507.81	
May 23, 2022 July 14, 2022	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @87.71875 %	175,000.00	153,507.81	153,507.81	
May 23, 2022 July 14, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @87.71875 %	175,000.00	153,507.81	153,507.81	
June 1, 2022 July 14, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @87.93359375 %	175,000.00	153,883.79	153,883.79	
June 6, 2022 July 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @87.23046875 %	150,000.00	130,845.70	130,845.70	
June 7, 2022 July 14, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @87.375 %	175,000.00	152,906.25	152,906.25	
June 2, 2022 July 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/52 @91.609375 %	75,000.00	68,707.03	68,707.03	
June 6, 2022 July 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/52 @90.51953125 %	75,000.00	67,889.65	67,889.65	
June 7, 2022 July 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/52 @90.8515625 %	50,000.00	45,425.78	45,425.78	

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 7, 2022 July 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/52 @90.8984375 %	100,000.00	90,898.44	90,898.44	
June 7, 2022 July 14, 2022	Purchase 250,000.00 Par Value 250,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 7/15/52 @97.08984375 %	250,000.00	242,724.61	242,724.61	
June 7, 2022 July 14, 2022	Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 7/15/52 @94.35546875 %	225,000.00	212,299.80	212,299.80	
June 7, 2022 July 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 7/15/52 @94.21484375 %	50,000.00	47,107.42	47,107.42	
June 6, 2022 July 14, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 7/15/52 @99.04296875 %	200,000.00	198,085.94	198,085.94	
June 10, 2022 July 21, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/52 @91.6953125 %	125,000.00	114,619.14	114,619.14	
July 25, 2022 July 27, 2022	Purchase 40.00 Shares of Urban Edge Properties @ $15.7404, Paid $1.20 Broker Commission	40.00	630.82	630.82	
July 27, 2022 July 29, 2022	Purchase 5,000.00 Par Value of Credit Suisse Group Ag 3.091% 14 May 2032 @ 79.84% Paid Accrued Interest of $32.20	5,000.00	3,992.05	3,992.05	
July 28, 2022 August 1, 2022	Purchase 120.00 Shares of Urban Edge Properties @ $16.2739, Paid $3.60 Broker Commission	120.00	1,956.47	1,956.47	
June 28, 2022 August 11, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @88.44921875 %	75,000.00	66,336.91	66,336.91	

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)					
June 30, 2022 August 11, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @89.7421875 %	100,000.00	89,742.19	89,742.19	
June 30, 2022 August 11, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @89.7421875 %	100,000.00	89,742.19	89,742.19	
June 28, 2022 August 11, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @88.44921875 %	75,000.00	66,336.91	66,336.91	
June 22, 2022 August 11, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @88.51171875 %	75,000.00	66,383.79	66,383.79	
June 28, 2022 August 11, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @88.44921875 %	75,000.00	66,336.91	66,336.91	
June 30, 2022 August 11, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @89.7421875 %	100,000.00	89,742.19	89,742.19	
July 5, 2022 August 11, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @90.8203125 %	125,000.00	113,525.39	113,525.39	
June 22, 2022 August 11, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/52 @85.40234375 %	150,000.00	128,103.52	128,103.52	
June 24, 2022 August 11, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/52 @85.72265625 %	75,000.00	64,291.99	64,291.99	
June 29, 2022 August 11, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/52 @85.69921875 %	100,000.00	85,699.22	85,699.22	

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 30, 2022 August 11, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/52 @86.71484375 %	175,000.00	151,750.98	151,750.98	
July 6, 2022 August 11, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/52 @87.55078125 %	175,000.00	153,213.87	153,213.87	
June 29, 2022 August 11, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of Fnma Tba 30yr Mpt 3.500% 8/15/46 @95.078125 %	100,000.00	95,078.13	95,078.13	
July 11, 2022 August 11, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 8/15/52 @98.4140625 %	100,000.00	98,414.06	98,414.06	
July 13, 2022 August 11, 2022	Purchase 300,000.00 Par Value 300,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 8/15/52 @99.9921875 %	300,000.00	299,976.56	299,976.56	
July 7, 2022 August 11, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 8/15/52 @93.01953125 %	175,000.00	162,784.18	162,784.18	
August 11, 2022 August 17, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of Small Business Administration 3.8% 01 Aug 2047 @100 %	25,000.00	25,000.00	25,000.00	
August 17, 2022 August 19, 2022	Purchase 35,000.00 Par Value of Credit Suisse Group AG Variable 6.537% 12 Aug 2033 @ 100.34% Paid Accrued Interest of $44.49	35,000.00	35,120.40	35,120.40	
July 20, 2022 September 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 9/15/52 @96.46875 %	100,000.00	96,468.75	96,468.75	
July 22, 2022 September 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 9/15/52 @97.40625 %	75,000.00	73,054.69	73,054.69	

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)					
July 25, 2022 September 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 9/15/52 @97.3984375 %	75,000.00	73,048.83	73,048.83	
July 21, 2022 September 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @87.359375 %	125,000.00	109,199.22	109,199.22	
July 26, 2022 September 14, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @88.625 %	175,000.00	155,093.75	155,093.75	
July 27, 2022 September 14, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @88.875 %	200,000.00	177,750.00	177,750.00	
July 21, 2022 September 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/52 @90.54296875 %	100,000.00	90,542.97	90,542.97	
July 27, 2022 September 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/52 @91.91015625 %	100,000.00	91,910.16	91,910.16	
July 27, 2022 September 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 9/15/52 @99.359375 %	100,000.00	99,359.38	99,359.38	
July 29, 2022 September 14, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 9/15/52 @101.46484375 %	200,000.00	202,929.69	202,929.69	
July 29, 2022 September 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 9/15/52 @96.07421875 %	150,000.00	144,111.33	144,111.33	
August 24, 2022 September 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 9/15/52 @99.75 %	50,000.00	49,875.00	49,875.00	

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)					
August 8, 2022 September 21, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/52 @93.2890625 %	75,000.00	69,966.80	69,966.80	
August 15, 2022 October 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2052 @92.203125 %	50,000.00	46,101.56	46,101.56	
August 15, 2022 October 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2052 @89.0078125 %	125,000.00	111,259.77	111,259.77	
August 18, 2022 October 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2052 @88.42578125 %	125,000.00	110,532.23	110,532.23	
August 19, 2022 October 13, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2052 @87.58984375 %	175,000.00	153,282.23	153,282.23	
August 22, 2022 October 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2052 @87.171875 %	75,000.00	65,378.91	65,378.91	
August 24, 2022 October 13, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Oct 2052 @92.96484375 %	200,000.00	185,929.69	185,929.69	
August 22, 2022 October 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Oct 2052 @93.46875 %	150,000.00	140,203.13	140,203.13	
September 2, 2022 October 13, 2022	Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 4.500%15 Oct 2052 @99.1484375 %	225,000.00	223,083.98	223,083.98	
August 31, 2022 October 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.500%15 Oct 2052 @99.58203125 %	100,000.00	99,582.03	99,582.03	

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)					
September 2, 2022 October 13, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 3.500%15 Oct 2052 @95.15625 %	175,000.00	166,523.44	166,523.44	
August 30, 2022 October 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2052 @89.51171875 %	125,000.00	111,889.65	111,889.65	
August 30, 2022 October 13, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2052 @89.5078125 %	25,000.00	22,376.95	22,376.95	
September 26, 2022 October 13, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30yr Mpt 5.500%15 Oct 2052 @98.9765625 %	175,000.00	173,208.98	173,208.98	
September 2, 2022 October 13, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.000%15 Oct 2052 @97.49609375 %	200,000.00	194,992.19	194,992.19	
September 13, 2022 October 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 5.000%15 Oct 2052 @99.90625 %	50,000.00	49,953.13	49,953.13	
October 4, 2022 November 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 52 @85.31835937 %	50,000.00	42,659.18	42,659.18	
October 4, 2022 November 14, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Nov 2052 @88.07617187 %	200,000.00	176,152.34	176,152.34	
October 5, 2022 November 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 4.500%15 Nov 2052 @95.87109375 %	125,000.00	119,838.87	119,838.87	
October 5, 2022 November 14, 2022	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 4.500%15 Nov 2052 @95.87109375 %	125,000.00	119,838.87	119,838.87	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
October 4, 2022 November 14, 2022	Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Nov 2052 @88.07617187 %	200,000.00	176,152.34	176,152.34	
October 4, 2022 November 14, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 52 @85.31835937 %	50,000.00	42,659.18	42,659.18	
September 28, 2022 November 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @81.53515625 %	150,000.00	122,302.73	122,302.73	
September 22, 2022 November 14, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @82.81640625 %	175,000.00	144,928.71	144,928.71	
September 26, 2022 November 14, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @80.21875 %	175,000.00	140,382.81	140,382.81	
October 4, 2022 November 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 52 @85.31835938 %	50,000.00	42,659.18	42,659.18	
September 15, 2022 November 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 52 @86.90234375 %	50,000.00	43,451.17	43,451.17	
October 4, 2022 November 14, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Nov 2052 @88.07617188 %	200,000.00	176,152.34	176,152.34	
October 5, 2022 November 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 4.500%15 Nov 2052 @95.87109375 %	125,000.00	119,838.87	119,838.87	
November 14, 2022 November 16, 2022	Purchase 75,000.00 Par Value of Credit Sussie Group Ag 9.016% 15 Nov 2033 @ 105.75% Paid Accrued Interest of $37.57	75,000.00	79,314.75	79,314.75	

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 16, 2022 November 18, 2022	Purchase 10,000.00 Par Value of Credit Sussie Group Ag 9.016% 15 Nov 2033 @ 106.24% Paid Accrued Interest of $10.02	10,000.00	10,623.80	10,623.80	
November 16, 2022 November 18, 2022	Purchase 10,000.00 Par Value of Credit Sussie Group Ag 9.016% 15 Nov 2033 @ 106.54% Paid Accrued Interest of $10.02	10,000.00	10,654.00	10,654.00	
November 1, 2022 December 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2052 @78.94140625 %	75,000.00	59,206.05	59,206.05	
November 1, 2022 December 13, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2052 @82.03125 %	25,000.00	20,507.81	20,507.81	
November 7, 2022 December 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 4.500%15 Dec 2052 @93.5976562 %	125,000.00	116,997.07	116,997.07	
November 1, 2022 December 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Dec 2052 @85.015625 %	100,000.00	85,015.63	85,015.63	
November 9, 2022 December 20, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500%15 Dec 50 @83.95703125 %	150,000.00	125,935.55	125,935.55	
November 28, 2022 January 12, 2023	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/53 @85.2109375 %	25,000.00	21,302.73	21,302.73	
December 7, 2022 January 12, 2023	Purchase 125,000.00 Par Value 125,000.00 Current Face of Fnma Tba 30yr Mpt 4.500% 1/15/48 @97.96484375 %	125,000.00	122,456.05	122,456.05	
November 28, 2022 January 12, 2023	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/53 @85.2109375 %	25,000.00	21,302.73	21,302.73	

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)					
December 7, 2022 January 12, 2023	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of Fnma Tba 30yr Mpt 4.500% 1/15/48 @97.96484375 %	125,000.00	122,456.05	122,456.05	
November 28, 2022 January 12, 2023	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/53 @82.3359375 %	75,000.00	61,751.95	61,751.95	
November 28, 2022 January 12, 2023	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/53 @85.2109375 %	25,000.00	21,302.73	21,302.73	
December 7, 2022 January 12, 2023	Purchase 125,000.00 Par Value 125,000.00 Current Face of Fnma Tba 30yr Mpt 4.500% 1/15/48 @97.96484375 %	125,000.00	122,456.05	122,456.05	
January 3, 2023 February 13, 2023	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/53 @82.0625 %	75,000.00	61,546.88	61,546.88	
January 6, 2023 February 13, 2023	Purchase 125,000.00 Par Value 125,000.00 Current Face of Fnma Tba 30yr Mpt 4.500% 2/15/48 @97.76953125 %	125,000.00	122,211.91	122,211.91	
January 3, 2023 February 13, 2023	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/53 @85.375 %	25,000.00	21,343.75	21,343.75	
March 10, 2023 March 14, 2023	Purchase 5,000.00 Par Value of Credit Sussie Group Ag 9.016% 15 Nov 2033 @ 102.35% Paid Accrued Interest of $150.27	5,000.00	5,117.35	5,117.35	
Total Purchases			**$9,906,203.58**	**$9,906,203.58**	**$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 22, 2022 July 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @85.50195313 %	150,000.00	128,252.93	131,365.23	-3,112.30
June 24, 2022 July 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @85.828125 %	75,000.00	64,371.09	65,682.62	-1,311.53
June 29, 2022 July 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @85.80078125 %	100,000.00	85,800.78	87,576.82	-1,776.04
June 30, 2022 July 14, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @86.81445313 %	175,000.00	151,925.29	153,259.44	-1,334.15
July 6, 2022 July 14, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @87.62695313 %	175,000.00	153,347.17	153,259.44	87.73
June 22, 2022 July 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/52 @88.62890625 %	75,000.00	66,471.68	68,230.23	-1,758.55
June 28, 2022 July 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/52 @88.56640625 %	75,000.00	66,424.80	68,230.22	-1,805.42
June 30, 2022 July 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/52 @89.86132813 %	100,000.00	89,861.33	90,973.64	-1,112.31
June 29, 2022 July 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 7/15/52 @95.21875 %	100,000.00	95,218.75	97,089.84	-1,871.09
June 7, 2022 July 14, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 7/15/52 @93.12890625 %	175,000.00	162,975.59	165,077.32	-2,101.73

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)					
July 11, 2022 July 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 7/15/52 @98.6015625 %	100,000.00	98,601.56	99,042.97	-441.41
July 5, 2022 July 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/52 @90.921875 %	125,000.00	113,652.34	113,364.26	288.08
July 22, 2022 July 26, 2022	Sale 35.00 Shares of UDR Inc @ $46.3269, Paid $0.04 SEC Fee, $1.40 Broker Commission	35.00	1,620.00	1,493.44	126.56
July 27, 2022 July 29, 2022	Sale 5,000.00 Par Value of Credit Suisse Group AG Variable 2.593% 11 Sep 2025 @ 93.62% Received Accrued Interest of $49.70	5,000.00	4,680.80	5,144.25	-463.45
July 21, 2022 August 11, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @90.625 %	100,000.00	90,625.00	89,596.88	1,028.12
July 27, 2022 August 11, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @91.98632813 %	100,000.00	91,986.33	89,596.88	2,389.45
July 21, 2022 August 11, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/52 @87.4140625 %	125,000.00	109,267.58	107,974.00	1,293.58
July 26, 2022 August 11, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/52 @88.67382813 %	175,000.00	155,179.20	151,163.60	4,015.60
July 27, 2022 August 11, 2022	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/52 @88.92382813 %	200,000.00	177,847.66	172,758.39	5,089.27
July 20, 2022 August 11, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of Fnma Tba 30yr Mpt 3.500% 8/15/46 @96.703125 %	100,000.00	96,703.13	95,078.13	1,625.00

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)					
July 27, 2022 August 11, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 8/15/52 @99.5234375 %	100,000.00	99,523.44	98,414.06	1,109.38
July 28, 2022 August 11, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 8/15/52 @101.484375 %	100,000.00	101,484.38	99,992.19	1,492.19
July 29, 2022 August 11, 2022	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 8/15/52 @101.66015625 %	200,000.00	203,320.31	199,984.37	3,335.94
July 29, 2022 August 11, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 8/15/52 @96.17773438 %	150,000.00	144,266.60	140,214.85	4,051.75
July 22, 2022 August 11, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of Fnma Tba 30yr Mpt 3.500% 8/15/46 @97.6328125 %	75,000.00	73,224.61	72,769.05	455.56
July 25, 2022 August 11, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of Fnma Tba 30yr Mpt 3.500% 8/15/46 @97.66015625 %	75,000.00	73,245.12	72,769.04	476.08
August 8, 2022 August 18, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @93.34375 %	75,000.00	70,007.81	68,806.64	1,201.17
September 2, 2022 September 14, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 9/15/52 @95.23632813 %	175,000.00	166,663.57	169,800.59	-3,137.02
August 15, 2022 September 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @89.02148438 %	125,000.00	111,276.86	110,510.74	766.12
August 18, 2022 September 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @88.44140625 %	125,000.00	110,551.76	110,510.74	41.02

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)					
August 19, 2022 September 14, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @87.60742188 %	175,000.00	153,312.99	154,715.04	-1,402.05
August 22, 2022 September 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @87.18945313 %	75,000.00	65,392.09	66,306.45	-914.36
August 15, 2022 September 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/52 @92.23632813 %	50,000.00	46,118.16	45,613.28	504.88
August 30, 2022 September 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/52 @89.55078125 %	125,000.00	111,938.48	114,033.21	-2,094.73
August 30, 2022 September 14, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/52 @89.54882813 %	25,000.00	22,387.21	22,806.64	-419.43
September 2, 2022 September 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 9/15/52 @97.61132813 %	100,000.00	97,611.33	99,359.38	-1,748.05
August 22, 2022 September 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 9/15/52 @93.5234375 %	150,000.00	140,285.16	144,111.33	-3,826.17
August 31, 2022 September 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 9/15/52 @99.72070313 %	100,000.00	99,720.70	101,121.88	-1,401.18
September 2, 2022 September 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 9/15/52 @99.28320313 %	150,000.00	148,924.80	151,682.81	-2,758.01
September 2, 2022 September 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 9/15/52 @97.61132813 %	100,000.00	97,611.33	99,386.72	-1,775.39

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)					
September 2, 2022 September 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 9/15/52 @99.28320313 %	75,000.00	74,462.40	75,413.09	-950.69
August 24, 2022 September 14, 2022	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 9/15/52 @93.0234375 %	200,000.00	186,046.88	190,148.44	-4,101.56
September 12, 2022 September 21, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/52 @90.1484375 %	75,000.00	67,611.33	70,013.67	-2,402.34
October 4, 2022 October 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2052 @85.33203125 %	50,000.00	42,666.02	45,341.02	-2,675.00
September 15, 2022 October 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2052 @86.90625 %	50,000.00	43,453.13	46,101.56	-2,648.43
September 22, 2022 October 13, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2052 @82.81640625 %	175,000.00	144,928.71	154,158.61	-9,229.90
September 26, 2022 October 13, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2052 @80.21679688 %	175,000.00	140,379.39	154,158.59	-13,779.20
September 28, 2022 October 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2052 @81.54101563 %	150,000.00	122,311.52	132,135.94	-9,824.42
October 4, 2022 October 13, 2022	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Oct 2052 @88.109375 %	200,000.00	176,218.75	186,361.61	-10,142.86
October 5, 2022 October 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 4.500%15 Oct 2052 @95.97851563 %	125,000.00	119,973.14	124,102.31	-4,129.17

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)					
September 28, 2022 October 13, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30yr Mpt 5.500%15 Oct 2052 @99.80078125 %	175,000.00	174,651.37	173,208.98	1,442.39
September 12, 2022 October 13, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2052 @85.0859375 %	25,000.00	21,271.48	21,925.78	-654.30
September 12, 2022 October 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Oct 2052 @91.6953125 %	50,000.00	45,847.66	46,425.78	-578.12
September 12, 2022 October 13, 2022	Sale 350,000.00 Par Value 350,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2052 @85.0859375 %	350,000.00	297,800.78	309,128.91	-11,328.13
September 12, 2022 October 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2052 @88.3828125 %	75,000.00	66,287.11	67,875.98	-1,588.87
September 12, 2022 October 13, 2022	Sale 250,000.00 Par Value 250,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Oct 2052 @91.6953125 %	250,000.00	229,238.28	233,925.79	-4,687.51
November 1, 2022 November 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @78.93164063 %	75,000.00	59,198.73	61,142.14	-1,943.41
November 1, 2022 November 14, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 52 @82.03710938 %	25,000.00	20,509.28	21,527.58	-1,018.30
November 1, 2022 November 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Nov 2052 @85.0527343 %	100,000.00	85,052.73	88,076.17	-3,023.44
November 7, 2022 November 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 4.500%15 Nov 2052 @93.67578125 %	125,000.00	117,094.73	119,838.87	-2,744.14

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)					
November 14, 2022 November 16, 2022	Sale 75,000.00 Par Value of Credit Suisse Group AG Variable 2.193% 05 Jun 2026 @ 85.81% Received Accrued Interest of $735.57	75,000.00	64,360.50	75,322.45	-10,961.95
November 9, 2022 November 21, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2052 @83.96875 %	75,000.00	62,976.56	63,761.72	-785.16
November 9, 2022 November 21, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2052 @83.96875 %	75,000.00	62,976.56	64,154.30	-1,177.74
November 28, 2022 December 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2052 @82.25 %	75,000.00	61,687.50	59,206.05	2,481.45
November 28, 2022 December 13, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2052 @85.12890625 %	25,000.00	21,282.23	20,507.81	774.42
December 7, 2022 December 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 4.500%15 Dec 2052 @97.95117188 %	125,000.00	122,438.96	116,997.07	5,441.89
January 3, 2023 January 12, 2023	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/53 @81.9765625 %	75,000.00	61,482.42	61,751.95	-269.53
January 3, 2023 January 12, 2023	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/53 @85.3046875 %	25,000.00	21,326.17	21,302.73	23.44
January 6, 2023 January 12, 2023	Sale 125,000.00 Par Value 125,000.00 Current Face of Fnma Tba 30yr Mpt 4.500% 1/15/48 @97.76757813 %	125,000.00	122,209.47	122,456.05	-246.58

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 23, 2023 February 27, 2023	Sale 24,000.00 Par Value of Level 3 Financing Inc 3.4% 01 Mar 2027 @ 84.50% Received Accrued Interest of $398.93	24,000.00	20,280.00	25,511.10	-5,231.10
Total Sales			**$6,997,703.51**	**$7,100,848.66**	**-$103,145.15**
Total Credit Suisse Securities (USA) 0355			**$16,903,907.09**	**$17,007,052.24**	**-$103,145.15**
Deutsche Bank Securities Inc 0573					
Purchases					
June 30, 2022 July 1, 2022	Purchase 15,000.00 Par Value of United States Treasury Note/Bond 3% 30 Jun 2024 @ 99.75% Paid Accrued Interest of $1.22	15,000.00	14,962.50	14,962.50	
July 12, 2022 July 15, 2022	Purchase 490,000.00 Par Value of United States Treasury Note/Bond 3% 15 Jul 2025 @ 99.86%	490,000.00	489,322.58	489,322.58	
July 15, 2022 July 18, 2022	Purchase 240,000.00 Par Value of United States Treasury Note/Bond 3% 15 Jul 2025 @ 99.38% Paid Accrued Interest of $58.70	240,000.00	238,500.00	238,500.00	
July 27, 2022 July 28, 2022	Purchase 340,000.00 Par Value of United States Treasury Note/Bond 3% 30 Jun 2024 @ 99.88% Paid Accrued Interest of $776.09	340,000.00	339,575.00	339,575.00	
July 26, 2022 August 1, 2022	Purchase 20,000.00 Par Value of United States Treasury Note/Bond 3% 31 Jul 2024 @ 100.00% Paid Accrued Interest of $1.63	20,000.00	20,000.00	20,000.00	
July 27, 2022 August 1, 2022	Purchase 25,000.00 Par Value of United States Treasury Note/Bond 3% 31 Jul 2024 @ 100.00% Paid Accrued Interest of $2.04	25,000.00	25,000.00	25,000.00	
July 27, 2022 August 1, 2022	Purchase 215,000.00 Par Value of United States Of Amer Treas Notes 3% NTS 31 Jul 2027 USD 'AB-2027' @ 99.25% Paid Accrued Interest of $16.07	215,000.00	213,387.50	213,387.50	

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)					
July 27, 2022 August 1, 2022	Purchase 130,000.00 Par Value of United States Treasury Note/Bond 3% 31 Jul 2024 @ 99.91% Paid Accrued Interest of $10.60	130,000.00	129,881.00	129,881.00	
July 28, 2022 August 1, 2022	Purchase 30,000.00 Par Value of United States Treasury Note/Bond 3% 31 Jul 2024 @ 100.00% Paid Accrued Interest of $2.45	30,000.00	30,000.00	30,000.00	
July 29, 2022 August 1, 2022	Purchase 25,000.00 Par Value of United States Treasury Note/Bond 3% 31 Jul 2024 @ 100.25% Paid Accrued Interest of $2.04	25,000.00	25,062.50	25,062.50	
July 29, 2022 August 1, 2022	Purchase 13,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 97.42% Paid Accrued Interest of $79.22	13,000.00	12,664.84	12,664.84	
August 15, 2022 August 16, 2022	Purchase 400,000.00 Par Value of United States Treasury Note/Bond 3.125% 15 Aug 2025 @ 99.75% Paid Accrued Interest of $33.97	400,000.00	399,000.00	399,000.00	
August 16, 2022 August 17, 2022	Purchase 405,000.00 Par Value of United States Treasury Note/Bond 3.125% 15 Aug 2025 @ 99.75% Paid Accrued Interest of $68.78	405,000.00	403,987.50	403,987.50	
August 22, 2022 August 31, 2022	Purchase 160,000.00 Par Value of United States Of Amer Treas Notes 3.125% Nts 31 Aug 2024 USD 'BG-2024' @ 99.82%	160,000.00	159,711.09	159,711.09	
August 25, 2022 August 31, 2022	Purchase 430,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 3.125% NTS 31 Aug 2027 USD 'AC-2027' @ 99.63%	430,000.00	428,387.50	428,387.50	
August 26, 2022 August 31, 2022	Purchase 105,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 99.63%	105,000.00	104,606.25	104,606.25	
September 13, 2022 September 15, 2022	Purchase 98,000.00 Par Value of United States Treasury Note/Bond 3.5% 15 Sep 2025 @ 99.30%	98,000.00	97,311.33	97,311.33	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
September 14, 2022 September 15, 2022	Purchase 18,000.00 Par Value of United States Treasury Note/Bond 3.5% 15 Sep 2025 @ 99.25%	18,000.00	17,865.00	17,865.00	
September 22, 2022 September 30, 2022	Purchase 227,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 30 Sep 2024 Usd 'Bh-2024' @ 100.29%	227,000.00	227,649.30	227,649.30	
September 22, 2022 September 30, 2022	Purchase 233,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 30 Sep 2027 Usd 'Ad-2027' @ 101.07%	233,000.00	235,496.18	235,496.18	
October 6, 2022 October 17, 2022	Purchase 104,000.00 Par Value of United States Treasury Note/Bond 4.25% 15 Oct 2025 @ 100.02% Paid Accrued Interest of $24.29	104,000.00	104,024.84	104,024.84	
October 31, 2022 November 1, 2022	Purchase 77,000.00 Par Value of United States Of Amer Treas Notes 4.25% Nts 31 Oct 2027 USD 'AF-2027' @ 99.56% Paid Accrued Interest of $8.77	77,000.00	76,663.13	76,663.13	
November 8, 2022 November 9, 2022	Purchase 11,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 78.80% Paid Accrued Interest of $77.12	11,000.00	8,667.66	8,667.66	
November 18, 2022 November 30, 2022	Purchase 234,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 0% NTS 30 Nov 2024 USD 'BL-2024' @ 100.09%	234,000.00	234,221.54	234,221.54	
November 18, 2022 November 30, 2022	Purchase 521,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 0% NTS 30 Nov 2024 USD 'BL-2024' @ 100.09%	521,000.00	521,493.26	521,493.26	
November 21, 2022 November 30, 2022	Purchase 117,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 0% NTS 30 Nov 2024 USD 'BL-2024' @ 100.04%	117,000.00	117,044.29	117,044.29	
November 22, 2022 November 30, 2022	Purchase 58,000.00 Par Value of United States Treasury Note/Bond 4.5% 30 Nov 2024 @ 100.00%	58,000.00	58,000.00	58,000.00	

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)					
November 21, 2022 November 30, 2022	Purchase 117,000.00 Par Value of United States Treasury Note/Bond 4.5% 30 Nov 2024 @ 99.80%	117,000.00	116,767.47	116,767.47	
November 21, 2022 November 30, 2022	Purchase 117,000.00 Par Value of United States Treasury Note/Bond 4.5% 30 Nov 2024 @ 100.04%	117,000.00	117,044.29	117,044.29	
November 21, 2022 November 30, 2022	Reversal of Purchase 117,000.00 Par Value of United States Treasury Note/Bond 4.5% 30 Nov 2024 @ 99.80%	117,000.00	116,767.47	116,767.47	
December 2, 2022 December 5, 2022	Purchase 89,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Nov 2027 @ 100.34% Paid Accrued Interest of $47.37	89,000.00	89,305.94	89,305.94	
December 29, 2022 January 3, 2023	Purchase 42,000.00 Par Value of Treasury Bill 3.75% 31 Dec 2027 @ 99.50% Paid Accrued Interest of $13.49	42,000.00	41,790.00	41,790.00	
December 29, 2022 January 3, 2023	Purchase 42,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Dec 2027 @ 99.50% Paid Accrued Interest of $13.49	42,000.00	41,790.00	41,790.00	
December 29, 2022 January 3, 2023	Purchase 42,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Dec 2027 @ 99.50% Paid Accrued Interest of $13.49	42,000.00	41,790.00	41,790.00	
January 3, 2023 January 4, 2023	Purchase 36,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Nov 2027 @ 99.53% Paid Accrued Interest of $134.13	36,000.00	35,829.84	35,829.84	
January 4, 2023 January 5, 2023	Purchase 103,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 73.36% Paid Accrued Interest of $290.22	103,000.00	75,556.13	75,556.13	
January 11, 2023 January 17, 2023	Purchase 114,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 Jan 2026 @ 99.75% Paid Accrued Interest of $24.41	114,000.00	113,715.00	113,715.00	

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 25, 2023 January 31, 2023	Purchase 207,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 3.5% NTS 31 Jan 2028 USD 'U-2028' @ 99.80%	207,000.00	206,576.61	206,576.61	
January 23, 2023 January 31, 2023	Purchase 47,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 3.5% NTS 31 Jan 2028 USD 'U-2028' @ 99.58%	47,000.00	46,803.71	46,803.71	
January 27, 2023 January 31, 2023	Purchase 64,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jan 2025 @ 99.83%	64,000.00	63,890.00	63,890.00	
January 30, 2023 January 31, 2023	Purchase 100,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jan 2025 @ 99.75%	100,000.00	99,750.00	99,750.00	
February 23, 2023 February 28, 2023	Purchase 100,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 29 Feb 2028 USD 'V-2028' @ 99.38%	100,000.00	99,375.00	99,375.00	
February 27, 2023 February 28, 2023	Purchase 70,000.00 Par Value of United States Treasury Note/Bond 4% 29 Feb 2028 @ 99.19%	70,000.00	69,431.25	69,431.25	
March 14, 2023 March 16, 2023	Purchase 167,000.00 Par Value of United States Treasury Bill Zero 15 Jun 2023 @ 98.79%	167,000.00	164,982.18	164,982.18	
March 22, 2023 March 23, 2023	Purchase 167,000.00 Par Value of United States Treasury Bill Zero 18 Jul 2023 @ 98.46%	167,000.00	164,434.15	164,434.15	
March 27, 2023 March 31, 2023	Purchase 18,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 31 Mar 2025 USD 'AZ-2025' @ 99.97%	18,000.00	17,994.85	17,994.85	
March 27, 2023 March 31, 2023	Purchase 18,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 31 Mar 2025 USD 'AZ-2025' @ 99.85%	18,000.00	17,972.57	17,972.57	
March 28, 2023 March 31, 2023	Purchase 41,000.00 Par Value of United States Of Amer Treas Notes 3.375% Nts 31 Mar 2028 USD 'W-2028' @ 99.93%	41,000.00	40,972.12	40,972.12	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 31, 2023 April 3, 2023	Purchase 41,000.00 Par Value of United States Treasury Note/Bond 3.625% 31 Mar 2028 @ 99.91% Paid Accrued Interest of $12.18	41,000.00	40,962.12	40,962.12	
March 31, 2023 April 3, 2023	Purchase 334,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Mar 2025 @ 99.54% Paid Accrued Interest of $106.09	334,000.00	332,460.47	332,460.47	
April 4, 2023 April 6, 2023	Purchase 47,000.00 Par Value of United States Treasury Note/Bond 3.5% 15 Feb 2033 @ 101.18% Paid Accrued Interest of $227.21	47,000.00	47,554.45	47,554.45	
April 5, 2023 April 10, 2023	Purchase 8,000.00 Par Value of United States Treasury Note/Bond 3.5% 15 Feb 2033 @ 101.71% Paid Accrued Interest of $41.77	8,000.00	8,136.56	8,136.56	
April 18, 2023 April 20, 2023	Purchase 7,000.00 Par Value of United States Treasury Note/Bond 3.5% 15 Feb 2033 @ 99.37% Paid Accrued Interest of $43.31	7,000.00	6,955.98	6,955.98	
April 25, 2023 May 1, 2023	Purchase 44,000.00 Par Value of United States Treasury Note/Bond 3.5% 30 Apr 2028 @ 100.41% Paid Accrued Interest of $4.18	44,000.00	44,180.47	44,180.47	
April 25, 2023 May 1, 2023	Purchase 211,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 99.79% Paid Accrued Interest of $22.22	211,000.00	210,558.17	210,558.17	
May 1, 2023 May 2, 2023	Purchase 37,000.00 Par Value of United States Treasury Note/Bond 3.5% 30 Apr 2028 @ 99.51% Paid Accrued Interest of $7.04	37,000.00	36,818.56	36,818.56	
May 1, 2023 May 2, 2023	Purchase 71,000.00 Par Value of United States Treasury Note/Bond 3.5% 30 Apr 2028 @ 99.51% Paid Accrued Interest of $13.51	71,000.00	70,651.82	70,651.82	
May 8, 2023 May 9, 2023	Purchase 90,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 100.00% Paid Accrued Interest of $85.29	90,000.00	90,000.00	90,000.00	

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)					
May 8, 2023 May 9, 2023	Purchase 90,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 99.84% Paid Accrued Interest of $85.29	90,000.00	89,859.38	89,859.38	
May 9, 2023 May 10, 2023	Purchase 90,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 100.00% Paid Accrued Interest of $94.77	90,000.00	90,000.00	90,000.00	
May 8, 2023 May 15, 2023	Purchase 75,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 May 2026 USD 'An-2026' @ 99.94%	75,000.00	74,957.74	74,957.74	
May 15, 2023 May 16, 2023	Purchase 91,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 100.00% Paid Accrued Interest of $153.32	91,000.00	91,000.00	91,000.00	
May 18, 2023 May 19, 2023	Purchase 190,000.00 Par Value of United States Treasury Note/Bond 3.5% 30 Apr 2028 @ 99.25% Paid Accrued Interest of $343.34	190,000.00	188,575.00	188,575.00	
May 23, 2023 May 31, 2023	Purchase 185,000.00 Par Value of United States Of Amer Treas Notes 4.125% Nts 31 May 2025 USD 'BC-2025' @ 99.93%	185,000.00	184,877.15	184,877.15	
May 23, 2023 May 31, 2023	Purchase 186,000.00 Par Value of United States Of Amer Treas Notes 4.125% Nts 31 May 2025 USD 'BC-2025' @ 99.93%	186,000.00	185,876.49	185,876.49	
May 19, 2023 May 31, 2023	Purchase 372,000.00 Par Value of United States Of Amer Treas Notes 4.125% Nts 31 May 2025 USD 'BC-2025' @ 100.15%	372,000.00	372,565.42	372,565.42	
May 24, 2023 May 31, 2023	Purchase 90,000.00 Par Value of United States Of Amer Treas Notes 3.625% NTS 31 May 2028 USD 'Z-2028' @ 99.37%	90,000.00	89,430.60	89,430.60	
June 14, 2023 June 15, 2023	Purchase 50,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Jun 2026 @ 99.70%	50,000.00	49,851.56	49,851.56	

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)					
June 28, 2023 June 30, 2023	Purchase 104,000.00 Par Value of WI Treasury Sec 4% 30 Jun 2028 @ 99.97%	104,000.00	103,967.50	103,967.50	
June 28, 2023 June 30, 2023	Purchase 104,000.00 Par Value of WI Treasury Sec 4% 30 Jun 2028 @ 99.92%	104,000.00	103,918.75	103,918.75	
June 23, 2023 June 30, 2023	Purchase 89,000.00 Par Value of WI Treasury Sec 4% 30 Jun 2028 @ 100.00%	89,000.00	89,000.00	89,000.00	
June 27, 2023 June 30, 2023	Purchase 88,000.00 Par Value of WI Treasury Sec 4% 30 Jun 2028 @ 100.09%	88,000.00	88,079.09	88,079.09	
June 29, 2023 June 30, 2023	Purchase 47,000.00 Par Value of UNITED STATES TREAS NTS NOTE 4.000% 6/30/28 @ 99.47%	47,000.00	46,750.31	46,750.31	
June 27, 2023 June 30, 2023	Purchase 193,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Jun 2025 @ 99.88%	193,000.00	192,758.75	192,758.75	
Total Purchases			**$9,444,769.71**	**$9,444,769.71**	**$0.00**
Sales					
June 30, 2022 July 1, 2022	Sale 15,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 May 2024 @ 98.81% Received Accrued Interest of $31.76	15,000.00	14,822.17	14,948.49	-126.32
July 12, 2022 July 13, 2022	Sale 505,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 Jun 2025 @ 99.50% Received Accrued Interest of $1,110.72	505,000.00	502,475.00	503,259.64	-784.64
July 15, 2022 July 18, 2022	Sale 245,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 Jun 2025 @ 99.01% Received Accrued Interest of $635.09	245,000.00	242,578.71	244,155.66	-1,576.95
July 26, 2022 July 27, 2022	Sale 20,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 May 2024 @ 99.08% Received Accrued Interest of $77.87	20,000.00	19,815.63	19,931.32	-115.69
July 27, 2022 July 28, 2022	Sale 25,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 May 2024 @ 99.07% Received Accrued Interest of $99.04	25,000.00	24,768.55	24,914.15	-145.60

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)					
July 27, 2022 July 28, 2022	Sale 225,000.00 Par Value of United States Treasury Note/Bond 3% 15 Jul 2025 @ 100.00% Received Accrued Interest of $238.45	225,000.00	225,000.81	224,503.77	497.04
July 27, 2022 July 28, 2022	Sale 90,000.00 Par Value of United States Treasury Note/Bond 3% 15 Jul 2025 @ 100.06% Received Accrued Interest of $95.38	90,000.00	90,056.25	89,801.51	254.74
July 27, 2022 July 28, 2022	Sale 215,000.00 Par Value of United States Treasury Note/Bond 3.25% 30 Jun 2027 @ 101.50% Received Accrued Interest of $531.66	215,000.00	218,233.40	216,076.51	2,156.89
July 28, 2022 July 29, 2022	Sale 35,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 May 2024 @ 99.07% Received Accrued Interest of $141.05	35,000.00	34,675.98	34,879.81	-203.83
July 29, 2022 August 1, 2022	Sale 30,000.00 Par Value of United States Treasury Note/Bond 2.5% 30 Apr 2024 @ 99.29% Received Accrued Interest of $189.54	30,000.00	29,786.72	29,886.78	-100.06
July 29, 2022 August 1, 2022	Sale 10,000.00 Par Value of United States Treasury Inflation Indexed Bonds .125% 15 Feb 2052 @ 84.28% Received Accrued Interest of $6.05	10,000.00	8,849.34	9,195.16	-345.82
August 15, 2022 August 16, 2022	Sale 410,000.00 Par Value of United States Treasury Note/Bond 3% 15 Jul 2025 @ 99.36% Received Accrued Interest of $1,069.57	410,000.00	407,373.44	409,095.75	-1,722.31
August 16, 2022 August 17, 2022	Sale 430,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 Jun 2025 @ 99.01% Received Accrued Interest of $2,127.97	430,000.00	425,750.39	428,518.11	-2,767.72
August 22, 2022 August 23, 2022	Sale 170,000.00 Par Value of United States Treasury Note/Bond 3% 30 Jun 2024 @ 99.41% Received Accrued Interest of $748.37	170,000.00	168,990.63	169,717.68	-727.05
August 24, 2022 August 25, 2022	Sale 5,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 96.98% Received Accrued Interest of $3.74	5,000.00	4,848.83	4,903.52	-54.69

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 25, 2022 August 26, 2022	Sale 440,000.00 Par Value of United States Treasury Note/Bond 2.75% 31 Jul 2027 @ 97.82% Received Accrued Interest of $854.89	440,000.00	430,409.38	436,638.82	-6,229.44
August 26, 2022 August 29, 2022	Sale 110,000.00 Par Value of United States Treasury Note/Bond 2.75% 31 Jul 2027 @ 97.82% Received Accrued Interest of $238.38	110,000.00	107,606.64	109,159.71	-1,553.07
August 29, 2022 August 30, 2022	Sale 30,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 96.95% Received Accrued Interest of $33.63	30,000.00	29,084.77	29,377.29	-292.52
September 13, 2022 September 14, 2022	Sale 101,000.00 Par Value of United States Treasury Note/Bond 3.125% 15 Aug 2025 @ 98.25% Received Accrued Interest of $257.30	101,000.00	99,232.50	100,747.50	-1,515.00
September 14, 2022 September 15, 2022	Sale 19,000.00 Par Value of United States Treasury Note/Bond 3.125% 15 Aug 2025 @ 98.20% Received Accrued Interest of $50.02	19,000.00	18,657.85	18,952.50	-294.65
September 22, 2022 September 23, 2022	Sale 240,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 96.59% Received Accrued Interest of $476.52	240,000.00	231,825.00	236,473.31	-4,648.31
September 22, 2022 September 23, 2022	Sale 237,000.00 Par Value of United States Treasury Note/Bond 3.25% 31 Aug 2024 @ 98.43% Received Accrued Interest of $489.39	237,000.00	233,278.36	236,077.40	-2,799.04
September 26, 2022 September 27, 2022	Sale 8,000.00 Par Value of United States Treasury Note/Bond 3% 31 Jul 2024 @ 97.59% Received Accrued Interest of $37.83	8,000.00	7,806.88	7,870.19	-63.31
October 6, 2022 October 7, 2022	Sale 107,000.00 Par Value of United States Treasury Note/Bond 3.5% 15 Sep 2025 @ 97.97% Received Accrued Interest of $227.60	107,000.00	104,831.29	106,253.13	-1,421.84
October 12, 2022 October 13, 2022	Sale 49,000.00 Par Value of United States Treasury Note/Bond 3% 31 Jul 2024 @ 97.63% Received Accrued Interest of $295.60	49,000.00	47,838.16	48,204.91	-366.75

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)					
November 18, 2022 November 21, 2022	Sale 241,000.00 Par Value of United States Treasury Note/Bond 4.375% 31 Oct 2024 @ 99.82% Received Accrued Interest of $611.65	241,000.00	240,561.60	240,489.62	71.98
November 18, 2022 November 21, 2022	Sale 560,000.00 Par Value of United States Treasury Note/Bond 4.25% 30 Sep 2024 @ 99.54% Received Accrued Interest of $3,400.00	560,000.00	557,411.68	560,990.48	-3,578.80
November 21, 2022 November 22, 2022	Sale 120,000.00 Par Value of United States Treasury Note/Bond 4.375% 31 Oct 2024 @ 99.77% Received Accrued Interest of $319.06	120,000.00	119,718.54	119,745.87	-27.33
November 21, 2022 November 22, 2022	Sale 120,000.00 Par Value of United States Treasury Note/Bond 4.375% 31 Oct 2024 @ 99.77% Received Accrued Interest of $319.06	120,000.00	119,718.54	119,745.87	-27.33
November 22, 2022 November 23, 2022	Sale 60,000.00 Par Value of United States Treasury Note/Bond 4.375% 31 Oct 2024 @ 99.73% Received Accrued Interest of $166.78	60,000.00	59,835.94	59,872.94	-37.00
December 29, 2022 December 30, 2022	Sale 43,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Oct 2027 @ 100.45% Received Accrued Interest of $293.99	43,000.00	43,193.16	43,093.13	100.03
December 29, 2022 December 30, 2022	Sale 43,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Oct 2027 @ 100.45% Received Accrued Interest of $293.99	43,000.00	43,194.84	43,093.13	101.71
December 29, 2022 December 30, 2022	Sale 43,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Oct 2027 @ 100.45% Received Accrued Interest of $293.99	43,000.00	43,193.16	43,093.14	100.02
January 3, 2023 January 4, 2023	Sale 36,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Oct 2027 @ 100.45% Received Accrued Interest of $266.64	36,000.00	36,161.72	36,077.97	83.75
January 4, 2023 January 5, 2023	Sale 63,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 102.98% Received Accrued Interest of $355.03	63,000.00	64,880.16	62,995.76	1,884.40

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)					
January 11, 2023 January 12, 2023	Sale 116,000.00 Par Value of United States Treasury Note/Bond 4% 15 Dec 2025 @ 100.04% Received Accrued Interest of $356.92	116,000.00	116,040.78	116,290.00	-249.22
January 23, 2023 January 24, 2023	Sale 48,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Nov 2027 @ 101.17% Received Accrued Interest of $281.04	48,000.00	48,562.64	47,866.16	696.48
January 25, 2023 January 26, 2023	Sale 210,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Nov 2027 @ 101.39% Received Accrued Interest of $1,274.28	210,000.00	212,916.14	209,414.45	3,501.69
January 27, 2023 January 30, 2023	Sale 69,000.00 Par Value of United States Treasury Note/Bond 4.5% 30 Nov 2024 @ 100.28% Received Accrued Interest of $520.34	69,000.00	69,191.15	69,044.35	146.80
January 30, 2023 January 31, 2023	Sale 109,000.00 Par Value of United States Treasury Note/Bond 4.5% 30 Nov 2024 @ 100.20% Received Accrued Interest of $835.47	109,000.00	109,223.12	109,070.05	153.07
February 1, 2023 February 2, 2023	Sale 430,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 Dec 2024 @ 100.13% Received Accrued Interest of $1,665.95	430,000.00	430,554.30	429,652.75	901.55
February 23, 2023 February 24, 2023	Sale 103,000.00 Par Value of United States Treasury Note/Bond 3.5% 31 Jan 2028 @ 97.08% Received Accrued Interest of $239.01	103,000.00	99,995.28	102,668.33	-2,673.05
February 27, 2023 February 28, 2023	Sale 73,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Dec 2027 @ 98.47% Received Accrued Interest of $461.04	73,000.00	71,882.39	72,850.09	-967.70
March 13, 2023 March 14, 2023	Sale 7,000.00 Par Value of United States Treasury Note/Bond 3.5% 15 Feb 2033 @ 100.58% Received Accrued Interest of $18.27	7,000.00	7,040.47	6,748.33	292.14
March 15, 2023 March 16, 2023	Sale 7,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 Mar 2026 @ 102.59% Received Accrued Interest of $0.88	7,000.00	7,181.29	7,013.59	167.70

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)					
March 20, 2023 March 21, 2023	Sale 32,000.00 Par Value of United States Treasury Note/Bond 3.5% 15 Feb 2033 @ 100.13% Received Accrued Interest of $105.19	32,000.00	32,040.00	30,849.49	1,190.51
March 24, 2023 March 27, 2023	Sale 83,000.00 Par Value of United States Treasury Note/Bond 4.625% 28 Feb 2025 @ 101.61% Received Accrued Interest of $281.65	83,000.00	84,339.02	83,674.38	664.64
March 24, 2023 March 27, 2023	Sale 3,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 99.68% Received Accrued Interest of $12.02	3,000.00	2,990.51	2,948.88	41.63
March 24, 2023 March 27, 2023	Sale 16,000.00 Par Value of United States Treasury Note/Bond 3.5% 15 Feb 2033 @ 101.08% Received Accrued Interest of $61.88	16,000.00	16,173.13	15,424.75	748.38
March 27, 2023 March 28, 2023	Sale 19,000.00 Par Value of United States Treasury Note/Bond 4.625% 28 Feb 2025 @ 101.26% Received Accrued Interest of $66.86	19,000.00	19,239.39	19,154.38	85.01
March 27, 2023 March 28, 2023	Sale 19,000.00 Par Value of United States Treasury Note/Bond 4.625% 28 Feb 2025 @ 101.14% Received Accrued Interest of $66.86	19,000.00	19,217.42	19,154.37	63.05
March 27, 2023 March 28, 2023	Sale 13,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 97.72% Received Accrued Interest of $53.37	13,000.00	12,703.95	12,778.49	-74.54
March 28, 2023 March 29, 2023	Sale 41,000.00 Par Value of United States Treasury Note/Bond 4% 29 Feb 2028 @ 101.56% Received Accrued Interest of $129.24	41,000.00	41,638.25	40,750.45	887.80
March 31, 2023 April 3, 2023	Sale 41,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.625% 15 Oct 2027 @ 101.78% Received Accrued Interest of $314.37	41,000.00	42,160.55	41,971.70	188.85
April 4, 2023 April 5, 2023	Sale 18,000.00 Par Value of United States Treasury Note/Bond 3.5% 15 Feb 2033 @ 101.32% Received Accrued Interest of $85.28	18,000.00	18,237.66	17,352.84	884.82

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
April 5, 2023 April 6, 2023	Sale 6,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 101.15% Received Accrued Interest of $30.04	6,000.00	6,069.14	5,898.72	170.42
April 25, 2023 April 26, 2023	Sale 219,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Mar 2025 @ 99.69% Received Accrued Interest of $602.85	219,000.00	218,318.14	218,161.31	156.83
April 25, 2023 April 26, 2023	Sale 45,000.00 Par Value of United States Treasury Note/Bond 4% 29 Feb 2028 @ 102.56% Received Accrued Interest of $278.80	45,000.00	46,153.65	44,726.10	1,427.55
May 1, 2023 May 2, 2023	Sale 37,000.00 Par Value of United States Treasury Note/Bond 3.625% 31 Mar 2028 @ 100.02% Received Accrued Interest of $117.27	37,000.00	37,008.67	37,129.89	-121.22
May 1, 2023 May 2, 2023	Sale 72,000.00 Par Value of United States Treasury Note/Bond 3.625% 31 Mar 2028 @ 100.02% Received Accrued Interest of $228.20	72,000.00	72,016.88	72,252.77	-235.89
May 8, 2023 May 9, 2023	Sale 94,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Mar 2025 @ 99.87% Received Accrued Interest of $388.14	94,000.00	93,875.16	93,640.01	235.15
May 8, 2023 May 9, 2023	Sale 94,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Mar 2025 @ 99.72% Received Accrued Interest of $388.14	94,000.00	93,734.36	93,640.01	94.35
May 8, 2023 May 9, 2023	Sale 77,000.00 Par Value of United States Treasury Note/Bond 3.75% 15 Apr 2026 @ 100.19% Received Accrued Interest of $189.34	77,000.00	77,149.80	77,061.82	87.98
May 9, 2023 May 10, 2023	Sale 94,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Mar 2025 @ 99.87% Received Accrued Interest of $398.09	94,000.00	93,875.16	93,640.01	235.15
May 15, 2023 May 16, 2023	Sale 95,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Mar 2025 @ 99.87% Received Accrued Interest of $462.67	95,000.00	94,871.97	94,636.18	235.79

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 19, 2023 May 22, 2023	Sale 385,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 99.34% Received Accrued Interest of $891.88	385,000.00	382,444.87	384,253.83	-1,808.96
May 23, 2023 May 24, 2023	Sale 192,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 99.15% Received Accrued Interest of $485.22	192,000.00	190,360.90	191,581.37	-1,220.47
May 23, 2023 May 24, 2023	Sale 193,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 99.15% Received Accrued Interest of $487.74	193,000.00	191,354.13	192,579.19	-1,225.06
May 24, 2023 May 25, 2023	Sale 92,000.00 Par Value of United States Treasury Note/Bond 3.5% 30 Apr 2028 @ 98.65% Received Accrued Interest of $218.75	92,000.00	90,759.89	91,804.85	-1,044.96
June 7, 2023 June 8, 2023	Sale 3,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 May 2053 @ 94.43% Received Accrued Interest of $7.09	3,000.00	2,833.01	2,928.03	-95.02
June 12, 2023 June 13, 2023	Sale 57,000.00 Par Value of United States Treasury Bill Zero 03 Oct 2023 @ 98.39%	57,000.00	56,042.26	56,042.26	
June 12, 2023 June 13, 2023	Sale 142,000.00 Par Value of United States Treasury Bill Zero 03 Aug 2023 @ 99.28%	142,000.00	138,745.71	138,745.71	
June 14, 2023 June 15, 2023	Sale 52,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 May 2026 @ 98.24% Received Accrued Interest of $158.79	52,000.00	51,083.02	52,000.28	-917.26
June 20, 2023 June 21, 2023	Sale 9,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 May 2053 @ 96.65% Received Accrued Interest of $32.80	9,000.00	8,698.71	8,755.03	-56.32
June 23, 2023 June 26, 2023	Sale 91,000.00 Par Value of United States Of Amer Treas Notes 3.625% NTS 31 May 2028 USD 'Z-2028' @ 98.33% Received Accrued Interest of $234.34	91,000.00	89,480.08	90,252.02	-771.94

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)					
June 27, 2023 June 28, 2023	Sale 201,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 May 2025 @ 99.07% Received Accrued Interest of $653.52	201,000.00	199,140.54	200,612.31	-1,471.77
June 27, 2023 June 28, 2023	Sale 90,000.00 Par Value of United States Of Amer Treas Notes 3.625% NTS 31 May 2028 USD 'Z-2028' @ 98.42% Received Accrued Interest of $249.59	90,000.00	88,582.11	89,260.24	-678.13
June 28, 2023 June 29, 2023	Sale 107,000.00 Par Value of United States Of Amer Treas Notes 3.625% NTS 31 May 2028 USD 'Z-2028' @ 98.32% Received Accrued Interest of $307.33	107,000.00	105,206.59	106,120.50	-913.91
June 28, 2023 June 29, 2023	Sale 107,000.00 Par Value of United States Of Amer Treas Notes 3.625% NTS 31 May 2028 USD 'Z-2028' @ 98.28% Received Accrued Interest of $307.33	107,000.00	105,157.62	106,120.51	-962.89
June 29, 2023 June 30, 2023	Sale 48,000.00 Par Value of United States Of Amer Treas Notes 3.625% NTS 31 May 2028 USD 'Z-2028' @ 97.84% Received Accrued Interest of $142.62	48,000.00	46,963.11	47,605.46	-642.35
Total Sales			**$9,097,718.94**	**$9,126,866.77**	**-$29,147.83**
Total Deutsche Bank Securities Inc 0573			**$18,542,488.65**	**$18,571,636.48**	**-$29,147.83**
Goldman, Sachs and Co 0005					
Purchases					
June 6, 2022 July 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @87.35546875 %	125,000.00	109,194.34	109,194.34	
June 7, 2022 July 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 7/15/52 @94.359375 %	150,000.00	141,539.06	141,539.06	

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 6, 2022 July 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/52 @90.69140625 %	125,000.00	113,364.26	113,364.26	
July 19, 2022 July 20, 2022	Purchase 175,000.00 Par Value of United States Treasury Note/Bond 3.25% 30 Jun 2027 @ 100.45% Paid Accrued Interest of $309.10	175,000.00	175,779.30	175,779.30	
July 19, 2022 July 21, 2022	Purchase 15,000.00 Par Value of Oracle Corp 3.8% 15 Nov 2037 @ 79.33% Paid Accrued Interest of $104.50	15,000.00	11,899.35	11,899.35	
June 10, 2022 July 21, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/52 @91.796875 %	75,000.00	68,847.66	68,847.66	
June 30, 2022 August 11, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 8/15/52 @93.1640625 %	75,000.00	69,873.05	69,873.05	
June 30, 2022 August 11, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 8/15/52 @93.1640625 %	75,000.00	69,873.05	69,873.05	
June 29, 2022 August 11, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/52 @86 %	125,000.00	107,500.00	107,500.00	
July 7, 2022 August 11, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 8/15/52 @98.3671875 %	100,000.00	98,367.19	98,367.19	
June 30, 2022 August 11, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 8/15/52 @93.1640625 %	75,000.00	69,873.05	69,873.05	
July 6, 2022 August 11, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 8/15/52 @93.7890625 %	75,000.00	70,341.80	70,341.80	

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)					
August 12, 2022 August 15, 2022	Purchase 40,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 97.50%	40,000.00	39,000.00	39,000.00	
July 13, 2022 August 18, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @91.80859375 %	75,000.00	68,856.45	68,856.45	
August 25, 2022 August 31, 2022	Purchase 215,000.00 Par Value of United States Treasury Note/Bond 3.25% 31 Aug 2024 @ 99.88%	215,000.00	214,731.25	214,731.25	
July 26, 2022 September 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @88.69921875 %	125,000.00	110,874.02	110,874.02	
July 27, 2022 September 14, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @88.9921875 %	175,000.00	155,736.33	155,736.33	
July 29, 2022 September 14, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/52 @93.2265625 %	25,000.00	23,306.64	23,306.64	
July 27, 2022 September 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 9/15/52 @99.38671875 %	100,000.00	99,386.72	99,386.72	
September 16, 2022 September 21, 2022	Purchase 250,000.00 Par Value of Goldman Sachs 8.05% 16 Jan 2024 @ 100.00%	250,000.00	250,000.00	250,000.00	
August 8, 2022 September 21, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/52 @93.53515625 %	75,000.00	70,151.37	70,151.37	
September 27, 2022 September 28, 2022	Purchase 53,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 90.31% Paid Accrued Interest of $174.27	53,000.00	47,865.63	47,865.63	

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 28, 2022 September 29, 2022	Purchase 7,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 87.66% Paid Accrued Interest of $25.68	7,000.00	6,136.48	6,136.48	
September 30, 2022 October 3, 2022	Purchase 22,000.00 Par Value of United States Treasury Inflation Indexed Bonds .625% 15 Jul 2032 @ 91.18% Paid Accrued Interest of $30.48	22,000.00	20,454.50	20,454.50	
October 7, 2022 October 11, 2022	Purchase 71,000.00 Par Value of United States Treasury Note/Bond 4.125% 30 Sep 2027 @ 99.90% Paid Accrued Interest of $88.51	71,000.00	70,930.66	70,930.66	
October 12, 2022 October 13, 2022	Purchase 105,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 90.24% Paid Accrued Interest of $462.94	105,000.00	94,754.30	94,754.30	
August 12, 2022 October 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2052 @88.6328125 %	100,000.00	88,632.81	88,632.81	
August 18, 2022 October 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2052 @88.484375 %	100,000.00	88,484.38	88,484.38	
August 18, 2022 October 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2052 @88.42578125 %	100,000.00	88,425.78	88,425.78	
August 22, 2022 October 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2052 @87.171875 %	50,000.00	43,585.94	43,585.94	
August 22, 2022 October 13, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2052 @90.41015625 %	25,000.00	22,602.54	22,602.54	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
August 23, 2022 October 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2052 @90.546875 %	50,000.00	45,273.44	45,273.44	
August 22, 2022 October 13, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Oct 2052 @93.46875 %	150,000.00	140,203.13	140,203.13	
August 23, 2022 October 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Oct 2052 @93.72265625 %	100,000.00	93,722.66	93,722.66	
September 12, 2022 October 20, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2052 @89.91796875 %	75,000.00	67,438.48	67,438.48	
October 19, 2022 October 24, 2022	Purchase 400,000.00 Par Value of Morgan Stanley 8.4% 25 Mar 2024 @ 100.00%	400,000.00	400,000.00	400,000.00	
November 7, 2022 November 8, 2022	Purchase 142,000.00 Par Value of United States Of Amer Treas Notes 4.25% Nts 31 Oct 2027 USD 'AF-2027' @ 98.93% Paid Accrued Interest of $129.45	142,000.00	140,485.70	140,485.70	
October 5, 2022 November 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of Fnma Tba 30yr Mpt 4.000%15 Nov 47 @93.10546875 %	150,000.00	139,658.20	139,658.20	
October 5, 2022 November 14, 2022	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of Fnma Tba 30yr Mpt 4.000%15 Nov 47 @93.10546875 %	150,000.00	139,658.20	139,658.20	
October 5, 2022 November 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of Fnma Tba 30yr Mpt 4.000%15 Nov 47 @93.10546875 %	150,000.00	139,658.20	139,658.20	
November 15, 2022 November 17, 2022	Purchase 6,000.00 Par Value of United States Of Amer Treas Notes 4.25% Nts 31 Oct 2027 USD	6,000.00	6,051.33	6,051.33	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
	'AF-2027' @ 100.86% Paid Accrued Interest of $11.62				
November 16, 2022 November 18, 2022	Purchase 12,000.00 Par Value of United States Of Amer Treas Notes 4.25% Nts 31 Oct 2027 USD 'AF-2027' @ 101.23% Paid Accrued Interest of $24.61	12,000.00	12,147.19	12,147.19	
October 11, 2022 November 21, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2052 @85.39453125 %	75,000.00	64,045.90	64,045.90	
October 11, 2022 November 21, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2052 @85.39453125 %	75,000.00	64,045.90	64,045.90	
October 11, 2022 November 21, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2052 @85.39453125 %	75,000.00	64,045.90	64,045.90	
December 2, 2022 December 5, 2022	Purchase 48,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 104.28% Paid Accrued Interest of $109.39	48,000.00	50,055.00	50,055.00	
October 18, 2022 December 13, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2052 @82.2109375 %	25,000.00	20,552.73	20,552.73	
October 18, 2022 December 13, 2022	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2052 @82.2109375 %	25,000.00	20,552.73	20,552.73	
December 9, 2022 December 13, 2022	Purchase 4,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 104.85% Paid Accrued Interest of $12.76	4,000.00	4,193.91	4,193.91	
October 17, 2022 December 13, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2052 @79.0859375 %	125,000.00	98,857.42	98,857.42	

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)					
October 18, 2022 December 13, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2052 @82.2109375 %	25,000.00	20,552.73	20,552.73	
November 3, 2022 December 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2052 @81.4296875 %	75,000.00	61,072.27	61,072.27	
November 4, 2022 December 13, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.000%15 Dec 2052 @90.671875 %	200,000.00	181,343.75	181,343.75	
November 9, 2022 December 20, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500%15 Dec 50 @84.2109375 %	75,000.00	63,158.20	63,158.20	
January 6, 2023 January 10, 2023	Purchase 23,000.00 Par Value of HCA Inc 3.5% 15 Jul 2051 @ 67.55% Paid Accrued Interest of $391.32	23,000.00	15,535.81	15,535.81	
January 6, 2023 January 10, 2023	Purchase 5,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 104.59% Paid Accrued Interest of $31.91	5,000.00	5,229.29	5,229.29	
November 29, 2022 January 12, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/53 @84.8984375 %	50,000.00	42,449.22	42,449.22	
November 29, 2022 January 12, 2023	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/53 @84.8984375 %	50,000.00	42,449.22	42,449.22	
November 29, 2022 January 12, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/53 @84.8984375 %	50,000.00	42,449.22	42,449.22	
November 29, 2022 January 12, 2023	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/53 @81.90625 %	125,000.00	102,382.81	102,382.81	

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)					
January 11, 2023 January 13, 2023	Purchase 16,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 104.69% Paid Accrued Interest of $107.57	16,000.00	16,750.62	16,750.62	
January 17, 2023 January 19, 2023	Purchase 1,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 104.75% Paid Accrued Interest of $7.41	1,000.00	1,047.54	1,047.54	
December 12, 2022 January 23, 2023	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 1/15/53 @87.859375 %	75,000.00	65,894.53	65,894.53	
January 25, 2023 January 27, 2023	Purchase 10,000.00 Par Value of Meta Platforms Inc 4.45% 15 Aug 2052 @ 86.24% Paid Accrued Interest of $207.67	10,000.00	8,624.10	8,624.10	
February 1, 2023 February 2, 2023	Purchase 45,000.00 Par Value of United States Treasury Note/Bond 3.5% 31 Jan 2028 @ 99.96% Paid Accrued Interest of $8.70	45,000.00	44,982.42	44,982.42	
February 2, 2023 February 6, 2023	Purchase 7,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 109.08% Paid Accrued Interest of $64.20	7,000.00	7,635.74	7,635.74	
February 2, 2023 February 6, 2023	Purchase 9,000.00 Par Value of United States Treasury Note/Bond 3.5% 31 Jan 2028 @ 100.08% Paid Accrued Interest of $5.22	9,000.00	9,007.03	9,007.03	
February 2, 2023 February 6, 2023	Purchase 5,000.00 Par Value of Oracle Corp 5.55% 06 Feb 2053 @ 99.49%	5,000.00	4,974.65	4,974.65	
January 5, 2023 February 13, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/53 @85.265625 %	50,000.00	42,632.81	42,632.81	
February 15, 2023 February 16, 2023	Purchase 22,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 103.61% Paid Accrued Interest of $226.08	22,000.00	22,794.06	22,794.06	

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 4, 2023 February 21, 2023	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 2/15/51 @87.5625 %	75,000.00	65,671.88	65,671.88	
February 21, 2023 February 22, 2023	Purchase 104,000.00 Par Value of United States Treasury Note/Bond 3.5% 15 Feb 2033 @ 96.73% Paid Accrued Interest of $70.39	104,000.00	100,603.75	100,603.75	
February 22, 2023 February 28, 2023	Purchase 90,000.00 Par Value of UNITED STATES OF AMERICA TREASURY NOTES 4.625% NOTES 28 Feb 2025 USD'AY-2025 @ 99.88%	90,000.00	89,887.50	89,887.50	
February 24, 2023 February 28, 2023	Purchase 14,000.00 Par Value of United States Treasury Note/Bond 3.5% 15 Feb 2033 @ 96.34% Paid Accrued Interest of $17.60	14,000.00	13,487.03	13,487.03	
February 27, 2023 March 1, 2023	Purchase 5,000.00 Par Value of Morgan Stanley Variable 1.928% 28 Apr 2032 @ 76.67% Paid Accrued Interest of $32.94	5,000.00	3,833.45	3,833.45	
February 28, 2023 March 1, 2023	Purchase 181,000.00 Par Value of United States Treasury Note/Bond 4.625% 28 Feb 2025 @ 99.67% Paid Accrued Interest of $22.75	181,000.00	180,399.02	180,399.02	
March 7, 2023 March 9, 2023	Purchase 32,000.00 Par Value of Cigna Group/The 5.4% 15 Mar 2033 @ 99.97% Paid Accrued Interest of $9.60	32,000.00	31,989.44	31,989.44	
March 8, 2023 March 9, 2023	Purchase 444,000.00 Par Value of United States Treasury Note/Bond 4.625% 28 Feb 2025 @ 99.29% Paid Accrued Interest of $502.21	444,000.00	440,860.79	440,860.79	
January 30, 2023 March 13, 2023	Purchase 75,000.00 Par Value 75,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @90.74609375 %	75,000.00	68,059.57	68,059.57	
February 1, 2023 March 13, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/53 @87.85546875 %	50,000.00	43,927.73	43,927.73	

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 30, 2023 March 13, 2023	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @90.74609375 %	75,000.00	68,059.57	68,059.57	
February 1, 2023 March 13, 2023	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/53 @87.85546875 %	50,000.00	43,927.73	43,927.73	
February 1, 2023 March 13, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/53 @87.85546875 %	50,000.00	43,927.73	43,927.73	
January 30, 2023 March 13, 2023	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 3/15/53 @90.74609375 %	75,000.00	68,059.57	68,059.57	
March 15, 2023 March 16, 2023	Purchase 6,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.625% 15 Oct 2027 @ 101.81% Paid Accrued Interest of $40.95	6,000.00	6,143.99	6,143.99	
March 15, 2023 March 16, 2023	Purchase 5,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.625% 15 Oct 2027 @ 101.82% Paid Accrued Interest of $34.13	5,000.00	5,120.55	5,120.55	
March 29, 2023 March 31, 2023	Purchase 38,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Mar 2025 @ 99.59%	38,000.00	37,845.63	37,845.63	
March 31, 2023 April 4, 2023	Purchase 16,000.00 Par Value of United States Treasury Note/Bond 3.625% 31 Mar 2028 @ 100.05% Paid Accrued Interest of $6.34	16,000.00	16,008.75	16,008.75	
February 23, 2023 April 13, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/53 @84.984375 %	50,000.00	42,492.19	42,492.19	
March 13, 2023 April 13, 2023	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 4/15/53 @95.6875 %	150,000.00	143,531.25	143,531.25	

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)					
March 13, 2023 April 13, 2023	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 4/15/53 @95.6875 %	150,000.00	143,531.25	143,531.25	
February 23, 2023 April 13, 2023	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/53 @84.984375 %	50,000.00	42,492.19	42,492.19	
February 23, 2023 April 13, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/53 @84.984375 %	50,000.00	42,492.19	42,492.19	
March 13, 2023 April 13, 2023	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 4/15/53 @95.6875 %	150,000.00	143,531.25	143,531.25	
February 22, 2023 April 13, 2023	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/53 @81.6953125 %	200,000.00	163,390.63	163,390.63	
April 14, 2023 April 18, 2023	Purchase 7,000.00 Par Value of United States Treasury Note/Bond 3.5% 15 Feb 2033 @ 99.82% Paid Accrued Interest of $41.96	7,000.00	6,987.70	6,987.70	
April 26, 2023 May 1, 2023	Purchase 201,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 0% NTS 30 Apr 2025 USD 'BA-2025' @ 99.88% Paid Accrued Interest of $21.17	201,000.00	200,748.75	200,748.75	
March 28, 2023 May 11, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 5/15/53 @92.55859375 %	50,000.00	46,279.30	46,279.30	
March 30, 2023 May 11, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @86.01953125 %	50,000.00	43,009.77	43,009.77	

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)					
March 30, 2023 May 11, 2023	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 5/15/53 @95.359375 %	150,000.00	143,039.06	143,039.06	
March 31, 2023 May 11, 2023	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @82.57421875 %	200,000.00	165,148.44	165,148.44	
April 3, 2023 May 11, 2023	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 5/15/53 @98.30078125 %	125,000.00	122,875.98	122,875.98	
April 3, 2023 May 11, 2023	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 5/15/53 @98.30078125 %	125,000.00	122,875.98	122,875.98	
March 31, 2023 May 11, 2023	Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @82.57421875 %	200,000.00	165,148.44	165,148.44	
March 30, 2023 May 11, 2023	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 5/15/53 @95.359375 %	150,000.00	143,039.06	143,039.06	
March 30, 2023 May 11, 2023	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @86.01953125 %	50,000.00	43,009.77	43,009.77	
March 28, 2023 May 11, 2023	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 5/15/53 @92.55859375 %	50,000.00	46,279.30	46,279.30	
March 28, 2023 May 11, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 5/15/53 @92.55859375 %	50,000.00	46,279.30	46,279.30	
March 31, 2023 May 11, 2023	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @82.57421875 %	200,000.00	165,148.44	165,148.44	

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 3, 2023 May 11, 2023	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 5/15/53 @98.30078125 %	125,000.00	122,875.98	122,875.98	
March 30, 2023 May 11, 2023	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 5/15/53 @95.359375 %	150,000.00	143,039.06	143,039.06	
March 30, 2023 May 11, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @86.01953125 %	50,000.00	43,009.77	43,009.77	
May 23, 2023 May 25, 2023	Purchase 12,000.00 Par Value of United States Treasury Note/Bond 3.375% 15 May 2033 @ 97.19% Paid Accrued Interest of $11.01	12,000.00	11,662.50	11,662.50	
May 23, 2023 May 31, 2023	Purchase 131,000.00 Par Value of United States Of Amer Treas Notes 4.125% Nts 31 May 2025 USD 'BC-2025' @ 99.86%	131,000.00	130,814.73	130,814.73	
May 25, 2023 May 31, 2023	Purchase 272,000.00 Par Value of United States Of Amer Treas Notes 3.625% NTS 31 May 2028 USD 'Z-2028' @ 98.99%	272,000.00	269,258.75	269,258.75	
May 25, 2023 May 31, 2023	Purchase 90,000.00 Par Value of United States Of Amer Treas Notes 3.625% NTS 31 May 2028 USD 'Z-2028' @ 99.06%	90,000.00	89,156.25	89,156.25	
May 26, 2023 May 31, 2023	Purchase 90,000.00 Par Value of United States Of Amer Treas Notes 3.625% NTS 31 May 2028 USD 'Z-2028' @ 98.56%	90,000.00	88,706.25	88,706.25	
June 5, 2023 June 7, 2023	Purchase 5,000.00 Par Value of United States Treasury Note/Bond 3.375% 15 May 2033 @ 96.99% Paid Accrued Interest of $10.55	5,000.00	4,849.61	4,849.61	
June 8, 2023 June 9, 2023	Purchase 106,000.00 Par Value of United States Of Amer Treas Notes 3.625% NTS 31 May 2028 USD 'Z-2028' @ 98.91% Paid Accrued Interest of $94.49	106,000.00	104,840.63	104,840.63	

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)					
June 8, 2023 June 9, 2023	Purchase 109,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 May 2025 @ 99.47% Paid Accrued Interest of $113.91	109,000.00	108,425.20	108,425.20	
June 8, 2023 June 9, 2023	Purchase 56,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 May 2053 @ 95.35% Paid Accrued Interest of $137.91	56,000.00	53,396.88	53,396.88	
June 8, 2023 June 9, 2023	Purchase 83,000.00 Par Value of United States Treasury Note/Bond 3.375% 15 May 2033 @ 97.13% Paid Accrued Interest of $190.30	83,000.00	80,620.23	80,620.23	
May 1, 2023 June 13, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 6/15/53 @92.5703125 %	50,000.00	46,285.16	46,285.16	
May 1, 2023 June 13, 2023	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 6/15/53 @97.234375 %	125,000.00	121,542.97	121,542.97	
May 3, 2023 June 13, 2023	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/53 @83.59765625 %	200,000.00	167,195.31	167,195.31	
June 13, 2023 June 15, 2023	Purchase 74,000.00 Par Value of United States Of Amer Treas Notes 4.125% Nts 15 Jun 2026 Usd 'Ap-2026' @ 100.03%	74,000.00	74,023.13	74,023.13	
June 13, 2023 June 15, 2023	Purchase 112,000.00 Par Value of United States Of Amer Treas Notes 4.125% Nts 15 Jun 2026 Usd 'Ap-2026' @ 99.81%	112,000.00	111,790.00	111,790.00	
June 27, 2023 June 29, 2023	Purchase 25,000.00 Par Value of Bank of America Corp Variable 2.299% 21 Jul 2032 @ 79.72% Paid Accrued Interest of $252.25	25,000.00	19,929.75	19,929.75	
June 27, 2023 June 30, 2023	Purchase 192,000.00 Par Value of United States Treas 4.75% 30 Jun 2025 @ 99.88%	192,000.00	191,760.00	191,760.00	

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)					
June 28, 2023 June 30, 2023	Purchase 154,000.00 Par Value of United States Treas 4.75% 30 Jun 2025 @ 99.77%	154,000.00	153,639.06	153,639.06	
Total Purchases			**$10,867,945.09**	**$10,867,945.09**	**$0.00**
Sales					
July 6, 2022 July 7, 2022	Sale 15,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 May 2032 @ 99.53% Received Accrued Interest of $62.11	15,000.00	14,929.10	14,813.15	115.95
July 8, 2022 July 12, 2022	Sale 10,000.00 Par Value of Union Pacific Corp 3.5% 14 Feb 2053 @ 81.43% Received Accrued Interest of $143.89	10,000.00	8,143.40	9,977.40	-1,834.00
July 7, 2022 July 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 7/15/52 @98.59765625 %	100,000.00	98,597.66	99,042.97	-445.31
June 29, 2022 July 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @86.1015625 %	125,000.00	107,626.95	109,194.34	-1,567.39
June 30, 2022 July 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 7/15/52 @93.27929688 %	75,000.00	69,959.47	70,769.53	-810.06
July 6, 2022 July 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 7/15/52 @93.89453125 %	75,000.00	70,420.90	70,753.55	-332.65
July 13, 2022 July 21, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/52 @91.89257813 %	75,000.00	68,919.43	68,847.66	71.77
July 27, 2022 August 11, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/52 @89.04101563 %	175,000.00	155,821.78	151,163.59	4,658.19

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)					
July 29, 2022 August 11, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @93.296875 %	25,000.00	23,324.22	22,230.96	1,093.26
July 26, 2022 August 11, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/52 @88.75 %	125,000.00	110,937.50	107,500.00	3,437.50
July 27, 2022 August 11, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 8/15/52 @99.55078125 %	100,000.00	99,550.78	98,367.19	1,183.59
August 12, 2022 August 15, 2022	Sale 40,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 94.80% Received Accrued Interest of $287.50	40,000.00	37,919.06	38,503.01	-583.95
August 8, 2022 August 18, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @93.58984375 %	75,000.00	70,192.38	68,856.45	1,335.93
August 17, 2022 August 18, 2022	Sale 20,000.00 Par Value of United States Treasury Note/Bond 2.625% 31 May 2027 @ 98.15% Received Accrued Interest of $113.32	20,000.00	19,630.47	19,817.34	-186.87
August 24, 2022 August 25, 2022	Sale 15,000.00 Par Value of United States Treasury Note/Bond 2.625% 31 May 2027 @ 97.35% Received Accrued Interest of $92.52	15,000.00	14,602.73	14,863.00	-260.27
August 24, 2022 August 25, 2022	Sale 5,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 May 2024 @ 98.52% Received Accrued Interest of $29.37	5,000.00	4,925.78	4,982.83	-57.05
August 25, 2022 August 26, 2022	Sale 235,000.00 Par Value of United States Treasury Note/Bond 3% 30 Jun 2024 @ 99.49% Received Accrued Interest of $1,091.98	235,000.00	233,802.05	234,609.75	-807.70

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)					
August 22, 2022 September 14, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @87.18945313 %	25,000.00	21,797.36	22,192.19	-394.83
August 12, 2022 September 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @88.64648438 %	100,000.00	88,646.48	88,870.12	-223.64
August 18, 2022 September 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @88.5 %	100,000.00	88,500.00	88,870.12	-370.12
August 18, 2022 September 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @88.44140625 %	100,000.00	88,441.41	88,870.11	-428.70
August 22, 2022 September 14, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/52 @90.44726563 %	25,000.00	22,611.82	23,306.64	-694.82
August 22, 2022 September 14, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @87.18945313 %	25,000.00	21,797.36	22,222.17	-424.81
August 23, 2022 September 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 9/15/52 @93.77929688 %	100,000.00	93,779.30	95,048.83	-1,269.53
August 23, 2022 September 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/52 @90.58398438 %	50,000.00	45,291.99	45,953.12	-661.13
August 22, 2022 September 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 9/15/52 @93.5234375 %	150,000.00	140,285.16	142,599.61	-2,314.45
September 12, 2022 September 21, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/52 @89.953125 %	75,000.00	67,464.84	70,151.37	-2,686.53

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)					
September 29, 2022 September 30, 2022	Sale 7,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 87.46% Received Accrued Interest of $26.25	7,000.00	6,122.27	6,397.77	-275.50
September 30, 2022 October 3, 2022	Sale 25,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 91.79% Received Accrued Interest of $91.54	25,000.00	22,947.09	23,609.79	-662.70
October 4, 2022 October 5, 2022	Sale 51,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 93.08% Received Accrued Interest of $194.37	51,000.00	47,469.84	48,034.53	-564.69
October 7, 2022 October 11, 2022	Sale 16,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 85.04% Received Accrued Interest of $74.35	16,000.00	13,606.25	14,540.84	-934.59
September 12, 2022 October 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 4.000%15 Oct 2052 @97.0546875 %	50,000.00	48,527.34	48,740.23	-212.89
September 12, 2022 October 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.500%15 Oct 2052 @94.609375 %	75,000.00	70,957.03	71,367.19	-410.16
October 5, 2022 October 13, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 4.000%15 Oct 2052 @93.1875 %	150,000.00	139,781.25	146,244.14	-6,462.89
October 12, 2022 October 13, 2022	Sale 29,000.00 Par Value of United States Treasury Note/Bond 3.25% 31 Aug 2024 @ 98.04% Received Accrued Interest of $111.95	29,000.00	28,431.33	28,887.11	-455.78
September 12, 2022 October 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.500%15 Oct 2052 @94.609375 %	75,000.00	70,957.03	71,458.01	-500.98

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)					
October 14, 2022 October 17, 2022	Sale 4,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 89.75% Received Accrued Interest of $18.83	4,000.00	3,590.16	3,742.41	-152.25
October 18, 2022 October 19, 2022	Sale 15,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 90.00% Received Accrued Interest of $72.86	15,000.00	13,500.00	14,034.05	-534.05
October 11, 2022 October 20, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2052 @85.42578125 %	75,000.00	64,069.34	67,438.48	-3,369.14
November 7, 2022 November 8, 2022	Sale 44,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 79.08% Received Accrued Interest of $304.89	44,000.00	34,794.38	39,228.33	-4,433.95
November 4, 2022 November 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of Fnma Tba 30yr Mpt 4.000%15 Nov 47 @90.72851563 %	50,000.00	45,364.26	46,626.95	-1,262.69
October 17, 2022 November 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @79.078125 %	125,000.00	98,847.66	101,903.57	-3,055.91
October 18, 2022 November 14, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 52 @82.222656 %	25,000.00	20,555.66	21,527.59	-971.93
November 4, 2022 November 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of Fnma Tba 30yr Mpt 4.000%15 Nov 47 @90.72851563 %	150,000.00	136,092.77	139,658.20	-3,565.43
November 3, 2022 November 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 52 @81.4375 %	75,000.00	61,078.13	63,893.55	-2,815.42

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)					
November 9, 2022 November 21, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2052 @84.22265625 %	75,000.00	63,166.99	64,045.90	-878.91
November 28, 2022 November 30, 2022	Sale 20,000.00 Par Value of Duke Energy Corp 2.55% 15 Jun 2031 @ 82.46% Received Accrued Interest of $233.75	20,000.00	16,492.20	19,973.60	-3,481.40
December 1, 2022 December 2, 2022	Sale 7,000.00 Par Value of United States Of Amer Treas Notes 4.25% Nts 31 Oct 2027 USD 'AF-2027' @ 101.85% Received Accrued Interest of $25.52	7,000.00	7,129.34	7,015.16	114.18
November 29, 2022 December 13, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2052 @81.80859375 %	125,000.00	102,260.74	98,857.42	3,403.32
November 29, 2022 December 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2052 @84.81054688 %	50,000.00	42,405.27	40,812.50	1,592.77
December 13, 2022 December 15, 2022	Sale 22,000.00 Par Value of AbbVie Inc 4.5% 14 May 2035 @ 97.54% Received Accrued Interest of $85.25	22,000.00	21,457.70	27,285.50	-5,827.80
December 12, 2022 December 20, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500%15 Dec 50 @87.7734375 %	75,000.00	65,830.08	63,158.20	2,671.88
January 6, 2023 January 10, 2023	Sale 20,000.00 Par Value of HCA Inc 5.5% 15 Jun 2047 @ 92.26% Received Accrued Interest of $76.39	20,000.00	18,451.80	22,106.37	-3,654.57
January 5, 2023 January 12, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/53 @85.19726563 %	50,000.00	42,598.63	42,449.22	149.41
January 17, 2023 January 19, 2023	Sale 15,000.00 Par Value of PNC Financial Services Group Inc/The Variable 6.037% 28 Oct 2033 @ 106.86% Received Accrued Interest of $203.75	15,000.00	16,028.55	15,000.00	1,028.55

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)					
January 19, 2023 January 23, 2023	Sale 5,000.00 Par Value of Goldman Sachs Group Inc/The Variable 2.65% 21 Oct 2032 @ 83.10% Received Accrued Interest of $33.86	5,000.00	4,155.10	4,195.80	-40.70
January 4, 2023 January 23, 2023	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 1/15/53 @87.48828125 %	75,000.00	65,616.21	65,894.53	-278.32
January 30, 2023 February 13, 2023	Sale 75,000.00 Par Value 75,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 2/15/48 @90.70117188 %	75,000.00	68,025.88	66,166.99	1,858.89
February 1, 2023 February 13, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/53 @87.79492188 %	50,000.00	43,897.46	42,632.81	1,264.65
February 15, 2023 February 16, 2023	Sale 23,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 96.75% Received Accrued Interest of $2.30	23,000.00	22,252.50	22,689.75	-437.25
February 17, 2023 February 21, 2023	Sale 6,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 102.34% Received Accrued Interest of $67.00	6,000.00	6,140.39	6,102.38	38.01
February 21, 2023 February 22, 2023	Sale 3,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 101.24% Received Accrued Interest of $33.84	3,000.00	3,037.27	3,051.20	-13.93
February 22, 2023 February 23, 2023	Sale 93,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jan 2025 @ 98.91% Received Accrued Interest of $243.74	93,000.00	91,988.26	92,698.59	-710.33
February 27, 2023 February 28, 2023	Sale 24,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 101.43% Received Accrued Interest of $287.15	24,000.00	24,342.19	24,409.54	-67.35
February 27, 2023 March 1, 2023	Sale 5,000.00 Par Value of Morgan Stanley Variable 2.943% 21 Jan 2033 @ 82.10% Received Accrued Interest of $16.35	5,000.00	4,104.75	3,844.55	260.20

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)					
March 1, 2023 March 2, 2023	Sale 9,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 100.86% Received Accrued Interest of $109.73	9,000.00	9,077.00	9,153.58	-76.58
March 7, 2023 March 9, 2023	Sale 32,000.00 Par Value of CVS Health Corp 5.25% 21 Feb 2033 @ 98.45% Received Accrued Interest of $84.00	32,000.00	31,502.72	31,879.04	-376.32
February 23, 2023 March 13, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/53 @84.89648437 %	50,000.00	42,448.24	43,878.99	-1,430.75
February 23, 2023 March 13, 2023	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/53 @84.89648437 %	50,000.00	42,448.24	43,878.99	1,430.75
February 22, 2023 March 13, 2023	Sale 75,000.00 Par Value 75,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @81.59375 %	75,000.00	61,195.31	62,859.38	-1,664.07
February 23, 2023 March 13, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/53 @84.89648438 %	50,000.00	42,448.24	43,927.73	-1,479.49
February 22, 2023 March 13, 2023	Sale 125,000.00 Par Value 125,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @81.59375 %	125,000.00	101,992.19	105,507.81	-3,515.62
March 13, 2023 March 14, 2023	Sale 47,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jan 2025 @ 100.06% Received Accrued Interest of $224.94	47,000.00	47,029.37	46,847.67	181.70
March 14, 2023 March 15, 2023	Sale 7,000.00 Par Value of United States Treasury Note/Bond 3.5% 31 Jan 2028 @ 98.64% Received Accrued Interest of $29.10	7,000.00	6,904.57	6,898.62	5.95
March 15, 2023 March 16, 2023	Sale 356,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jan 2025 @ 100.35% Received Accrued Interest of $1,784.92	356,000.00	357,251.56	354,846.21	2,405.35

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 15, 2023 March 16, 2023	Sale 75,000.00 Par Value of United States Treasury Note/Bond 4.625% 28 Feb 2025 @ 101.40% Received Accrued Interest of $150.82	75,000.00	76,048.82	75,492.19	556.63
March 15, 2023 March 16, 2023	Sale 6,000.00 Par Value of United States Treasury Note/Bond 3.5% 31 Jan 2028 @ 99.64% Received Accrued Interest of $25.52	6,000.00	5,978.44	5,913.11	65.33
March 29, 2023 March 30, 2023	Sale 39,000.00 Par Value of United States Treasury Note/Bond 4.625% 28 Feb 2025 @ 100.89% Received Accrued Interest of $147.04	39,000.00	39,345.46	39,316.88	28.58
March 29, 2023 March 30, 2023	Sale 3,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 97.27% Received Accrued Interest of $12.92	3,000.00	2,917.97	2,948.88	-30.91
March 31, 2023 April 4, 2023	Sale 20,000.00 Par Value of Eversource Energy 4.6% 01 Jul 2027 @ 100.03% Received Accrued Interest of $237.67	20,000.00	20,006.80	19,976.00	30.80
March 28, 2023 April 13, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 4/15/53 @92.5 %	50,000.00	46,250.00	45,049.48	1,200.52
March 30, 2023 April 13, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/53 @85.93164062 %	50,000.00	42,965.82	42,489.39	476.43
March 30, 2023 April 13, 2023	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 4/15/53 @95.31835937 %	150,000.00	142,977.54	141,475.45	1,502.09
March 30, 2023 April 13, 2023	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 4/15/53 @95.31835937 %	150,000.00	142,977.54	141,475.45	-1,502.09
March 30, 2023 April 13, 2023	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/53 @85.93164062 %	50,000.00	42,965.82	42,489.39	-476.43

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 28, 2023 April 13, 2023	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 4/15/53 @92.5 %	50,000.00	46,250.00	45,049.48	-1,200.52
March 30, 2023 April 13, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/53 @85.93164063 %	50,000.00	42,965.82	42,492.19	473.63
March 30, 2023 April 13, 2023	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 4/15/53 @95.31835938 %	150,000.00	142,977.54	143,531.25	-553.71
April 3, 2023 April 13, 2023	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 4/15/53 @98.27734375 %	125,000.00	122,846.68	119,824.22	3,022.46
March 31, 2023 April 13, 2023	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/53 @82.4785156 %	200,000.00	164,957.03	163,205.26	1,751.77
March 28, 2023 April 13, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 4/15/53 @92.5 %	50,000.00	46,250.00	45,049.48	1,200.52
April 17, 2023 April 19, 2023	Sale 10,000.00 Par Value of Goldman Sachs Group Inc/The Variable 2.65% 21 Oct 2032 @ 81.94% Received Accrued Interest of $131.03	10,000.00	8,194.30	8,391.60	-197.30
April 26, 2023 April 27, 2023	Sale 208,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Mar 2025 @ 99.76% Received Accrued Interest of $594.59	208,000.00	207,501.39	207,203.44	297.95
May 1, 2023 May 11, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 5/15/53 @92.46484375 %	50,000.00	46,232.42	46,279.30	-46.88
May 3, 2023 May 11, 2023	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @83.44726563 %	200,000.00	166,894.53	165,148.44	1,746.09

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
May 1, 2023 May 11, 2023	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 5/15/53 @97.16992188 %	125,000.00	121,462.40	122,875.98	-1,413.58
May 12, 2023 May 15, 2023	Sale 8,000.00 Par Value of United States Treasury Note/Bond 3.375% 15 May 2033 @ 99.26%	8,000.00	7,940.94	7,990.00	-49.06
May 16, 2023 May 17, 2023	Sale 76,000.00 Par Value of United States Treasury Note/Bond 3.625% 31 Mar 2028 @ 100.40% Received Accrued Interest of $353.78	76,000.00	76,305.79	76,266.81	38.98
May 23, 2023 May 24, 2023	Sale 136,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 99.08% Received Accrued Interest of $343.70	136,000.00	134,746.25	135,703.47	-957.22
May 25, 2023 May 26, 2023	Sale 277,000.00 Par Value of United States Treasury Note/Bond 3.5% 30 Apr 2028 @ 98.29% Received Accrued Interest of $684.97	277,000.00	272,253.23	276,412.40	-4,159.17
May 25, 2023 May 26, 2023	Sale 92,000.00 Par Value of United States Treasury Note/Bond 3.5% 30 Apr 2028 @ 98.36% Received Accrued Interest of $227.50	92,000.00	90,487.00	91,804.84	-1,317.84
May 26, 2023 May 30, 2023	Sale 92,000.00 Par Value of United States Treasury Note/Bond 3.5% 30 Apr 2028 @ 97.87% Received Accrued Interest of $262.50	92,000.00	90,043.94	91,804.84	-1,760.90
June 5, 2023 June 13, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 6/15/53 @91.53125 %	50,000.00	45,765.63	46,285.16	-519.53
June 5, 2023 June 13, 2023	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 6/15/53 @96.48632813 %	125,000.00	120,607.91	121,542.97	-935.06
June 7, 2023 June 13, 2023	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/53 @81.515625 %	200,000.00	163,031.25	167,195.31	-4,164.06

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)					
June 12, 2023 June 14, 2023	Sale 34,000.00 Par Value of United States Treasury Note/Bond 3.375% 15 May 2033 @ 96.94% Received Accrued Interest of $93.55	34,000.00	32,958.93	33,706.45	-747.52
June 13, 2023 June 14, 2023	Sale 77,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 May 2026 @ 98.55% Received Accrued Interest of $227.55	77,000.00	75,884.47	77,000.42	-1,115.95
June 13, 2023 June 14, 2023	Sale 116,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 May 2026 @ 98.34% Received Accrued Interest of $342.80	116,000.00	114,076.73	116,000.63	-1,923.90
May 24, 2023 June 20, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 6/15/53 @86.46484375 %	50,000.00	43,232.42	44,198.69	-966.27
May 24, 2023 June 20, 2023	Sale 150,000.00 Par Value 150,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 6/15/53 @86.46484375 %	150,000.00	129,697.27	132,596.05	-2,898.78
May 24, 2023 June 20, 2023	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 6/15/53 @86.46484375 %	150,000.00	129,697.27	132,596.05	2,898.78
May 24, 2023 June 20, 2023	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 6/15/53 @86.46484375 %	50,000.00	43,232.42	44,198.69	966.27
May 24, 2023 June 20, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 6/15/53 @86.46484375 %	50,000.00	43,232.42	44,093.75	-861.33
May 24, 2023 June 20, 2023	Sale 150,000.00 Par Value 150,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 6/15/53 @86.46484375 %	150,000.00	129,697.27	132,351.56	-2,654.29
June 27, 2023 June 28, 2023	Sale 200,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 May 2025 @ 99.08% Received Accrued Interest of $650.27	200,000.00	198,152.35	199,614.24	-1,461.89

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 28, 2023 June 29, 2023	Sale 161,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 May 2025 @ 98.96% Received Accrued Interest of $542.17	161,000.00	159,331.58	160,689.46	-1,357.88
Total Sales			**$8,065,631.31**	**$8,129,506.42**	**-$59,641.59**
Total Goldman, Sachs and Co 0005			**$18,933,576.40**	**$18,997,451.51**	**-$59,641.59**
J.P. Morgan Securities LLC 0187					
Purchases					
July 8, 2022 July 11, 2022	Purchase 15,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 93.27% Paid Accrued Interest of $66.80	15,000.00	13,989.84	13,989.84	
June 24, 2022 July 14, 2022	Purchase 100,000.00 Par Value 99,491.82 Current Face of Fannie Mae Pool FN BV8515 3% 01 May 2052 @92.19140625 % Paid Accrued Interest of $107.78	99,491.82	91,722.91	91,722.91	
June 6, 2022 July 14, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @87.68359375 %	175,000.00	153,446.29	153,446.29	
June 7, 2022 July 14, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/52 @90.8203125 %	175,000.00	158,935.55	158,935.55	
June 27, 2022 July 14, 2022	Purchase 125,000.00 Par Value 123,139.02 Current Face of Fannie Mae Pool FN FS1598 2% 01 Apr 2052 @85.515625 % Paid Accrued Interest of $88.93	123,139.02	105,303.10	105,303.10	
July 22, 2022 July 25, 2022	Purchase 10,000.00 Par Value of United States Treasury Inflation Indexed Bonds .125% 15 Feb 2052 @ 79.90% Paid Accrued Interest of $5.79	10,000.00	8,368.58	8,368.58	

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 22, 2022 August 1, 2022	Purchase 165,000.00 Par Value of United States Of Amer Treas Notes 3% NTS 31 Jul 2027 USD 'AB-2027' @ 99.39% Paid Accrued Interest of $12.33	165,000.00	163,995.50	163,995.50	
July 29, 2022 August 1, 2022	Purchase 33,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 96.47% Paid Accrued Interest of $201.09	33,000.00	31,833.51	31,833.51	
June 28, 2022 August 11, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @88.4609375 %	175,000.00	154,806.64	154,806.64	
June 28, 2022 August 11, 2022	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @88.4609375 %	175,000.00	154,806.64	154,806.64	
June 28, 2022 August 11, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @88.4609375 %	175,000.00	154,806.64	154,806.64	
July 5, 2022 August 11, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/52 @87.6796875 %	50,000.00	43,839.84	43,839.84	
August 24, 2022 August 31, 2022	Purchase 105,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 3.125% NTS 31 Aug 2027 USD 'AC-2027' @ 99.60%	105,000.00	104,584.83	104,584.83	
August 31, 2022 September 1, 2022	Purchase 95,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 99.34% Paid Accrued Interest of $8.20	95,000.00	94,369.14	94,369.14	
September 6, 2022 September 7, 2022	Purchase 47,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 90.91% Paid Accrued Interest of $88.12	47,000.00	42,727.77	42,727.77	

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)					
September 6, 2022 September 7, 2022	Purchase 130,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 95.05% Paid Accrued Interest of $223.44	130,000.00	123,560.93	123,560.93	
September 13, 2022 September 14, 2022	Purchase 319,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 97.90% Paid Accrued Interest of $385.53	319,000.00	312,308.48	312,308.48	
July 27, 2022 September 14, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/52 @91.90625 %	175,000.00	160,835.94	160,835.94	
July 27, 2022 September 14, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 9/15/52 @95.06640625 %	150,000.00	142,599.61	142,599.61	
September 28, 2022 September 30, 2022	Purchase 50,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 30 Sep 2027 Usd 'Ad-2027' @ 100.64%	50,000.00	50,320.31	50,320.31	
September 28, 2022 October 3, 2022	Purchase 350,000.00 Par Value of JP Morgan Chase Financial 8.3% 30 Nov 2023 @ 100.00%	350,000.00	350,000.00	350,000.00	
September 30, 2022 October 3, 2022	Purchase 29,000.00 Par Value of United States Treasury Inflation Indexed Bonds .125% 15 Feb 2052 @ 63.33% Paid Accrued Interest of $5.14	29,000.00	19,545.49	19,545.49	
August 19, 2022 October 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2052 @90.71484375 %	50,000.00	45,357.42	45,357.42	
August 25, 2022 October 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2052 @89.77734375 %	75,000.00	67,333.01	67,333.01	
October 24, 2022 October 27, 2022	Purchase 500,000.00 Par Value of JPMorgan 10.6% 25 Apr 2024 @ 100.00%	500,000.00	500,000.00	500,000.00	

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)					
October 27, 2022 October 31, 2022	Purchase 40,000.00 Par Value of United States Of Amer Treas Notes 4.25% Nts 31 Oct 2027 USD 'AF-2027' @ 100.06%	40,000.00	40,025.00	40,025.00	
October 4, 2022 November 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 52 @85.19140625 %	75,000.00	63,893.55	63,893.55	
October 4, 2022 November 14, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 52 @85.19140625 %	75,000.00	63,893.55	63,893.55	
October 4, 2022 November 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 52 @85.19140625 %	75,000.00	63,893.55	63,893.55	
November 14, 2022 November 15, 2022	Purchase 67,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 102.00%	67,000.00	68,340.00	68,340.00	
November 22, 2022 November 30, 2022	Purchase 64,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Nov 2027 @ 99.64%	64,000.00	63,767.50	63,767.50	
November 29, 2022 December 2, 2022	Purchase 550,000.00 Par Value of Jpmorgan Chase Financial 8.55% 03 Apr 2024 @ 100.00%	550,000.00	550,000.00	550,000.00	
October 7, 2022 December 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2052 @80.0546875 %	100,000.00	80,054.69	80,054.69	
December 15, 2022 December 16, 2022	Purchase 238,000.00 Par Value of United States Treasury Bill Zero 25 May 2023 @ 98.01%	238,000.00	233,269.62	233,269.62	
December 15, 2022 December 16, 2022	Reversal of Purchase 238,000.00 Par Value of United States Treasury Bill Zero 25 May 2023 @ 98.01%	238,000.00	233,269.62	233,269.62	
December 15, 2022 December 16, 2022	Purchase 238,000.00 Par Value of United States Treasury Bill Zero 25 May 2023 @ 98.01%	238,000.00	233,269.62	233,269.62	

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 27, 2022 December 28, 2022	Purchase 57,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 102.19% Paid Accrued Interest of $279.29	57,000.00	58,246.88	58,246.88	
December 28, 2022 January 3, 2023	Purchase 42,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Dec 2027 @ 99.56% Paid Accrued Interest of $13.49	42,000.00	41,816.27	41,816.27	
December 30, 2022 January 3, 2023	Purchase 30,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 102.06% Paid Accrued Interest of $167.51	30,000.00	30,618.75	30,618.75	
December 22, 2022 January 3, 2023	Purchase 42,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Dec 2027 @ 100.52% Paid Accrued Interest of $13.49	42,000.00	42,219.15	42,219.15	
December 22, 2022 January 3, 2023	Purchase 85,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Dec 2027 @ 100.47% Paid Accrued Interest of $27.30	85,000.00	85,403.38	85,403.38	
December 23, 2022 January 3, 2023	Purchase 39,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Dec 2027 @ 100.10% Paid Accrued Interest of $12.52	39,000.00	39,039.00	39,039.00	
December 27, 2022 January 3, 2023	Purchase 68,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Dec 2027 @ 99.71% Paid Accrued Interest of $21.84	68,000.00	67,802.74	67,802.74	
December 28, 2022 January 3, 2023	Purchase 51,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Dec 2027 @ 99.61% Paid Accrued Interest of $16.38	51,000.00	50,800.27	50,800.27	
January 18, 2023 January 19, 2023	Purchase 7,000.00 Par Value of United States Treasury Inflation Indexed Bonds .625% 15 Jul 2032 @ 94.47% Paid Accrued Interest of $0.50	7,000.00	6,778.72	6,778.72	
February 2, 2023 February 3, 2023	Purchase 234,000.00 Par Value of WI Treasury Sec 0% 27 Jul 2023 @ 97.83%	234,000.00	228,910.50	228,910.50	

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)					
February 3, 2023 February 6, 2023	Purchase 142,000.00 Par Value of UNITED STATES United States Of Amer Treas Bills 0% T-Bill 03 Aug 2023OF AMER TREAS BILLS 0% T-BILL 03/08/2023 USD @ 97.71%	142,000.00	138,745.71	138,745.71	
January 5, 2023 February 13, 2023	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/53 @81.84375 %	125,000.00	102,304.69	102,304.69	
January 3, 2023 February 13, 2023	Purchase 200,000.00 Par Value 200,000.00 Current Face of Fnma Tba 30yr Mpt 4.000% 2/15/48 @94.17578125 %	200,000.00	188,351.56	188,351.56	
February 10, 2023 February 15, 2023	Purchase 53,000.00 Par Value of UNITED STATES OF AMER TREAS BONDS 3.625% BDS 15 Feb 2053 USD1000'BOND 02/2053 @ 97.61%	53,000.00	51,733.94	51,733.94	
February 21, 2023 February 28, 2023	Purchase 45,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 0% NTS 29 Feb 2028 USD 'V-2028' @ 99.50%	45,000.00	44,776.67	44,776.67	
February 16, 2023 February 28, 2023	Purchase 82,000.00 Par Value of UNITED STATES OF AMERICA TREASURY NOTES 4.625% NOTES 28 Feb 2025 USD'AY-2025 @ 100.03%	82,000.00	82,024.78	82,024.78	
February 22, 2023 February 28, 2023	Purchase 75,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 29 Feb 2028 USD 'V-2028' @ 99.54%	75,000.00	74,654.60	74,654.60	
February 16, 2023 March 13, 2023	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 3/15/53 @91.75 %	25,000.00	22,937.50	22,937.50	
February 16, 2023 March 13, 2023	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 3/15/53 @91.75 %	25,000.00	22,937.50	22,937.50	

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)					
February 1, 2023 March 13, 2023	Purchase 125,000.00 Par Value 125,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @84.40625 %	125,000.00	105,507.81	105,507.81	
February 16, 2023 March 13, 2023	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 3/15/53 @91.75 %	25,000.00	22,937.50	22,937.50	
March 15, 2023 March 16, 2023	Purchase 28,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.625% 15 Oct 2027 @ 101.71% Paid Accrued Interest of $191.10	28,000.00	28,642.87	28,642.87	
March 28, 2023 March 31, 2023	Purchase 41,000.00 Par Value of United States Of Amer Treas Notes 3.375% Nts 31 Mar 2028 USD 'W-2028' @ 100.03%	41,000.00	41,012.18	41,012.18	
March 24, 2023 March 31, 2023	Purchase 119,000.00 Par Value of United States Of Amer Treas Notes 3.375% Nts 31 Mar 2028 USD 'W-2028' @ 101.30%	119,000.00	120,551.38	120,551.38	
April 6, 2023 April 12, 2023	Purchase 70,000.00 Par Value of JP Morgan 9% 09 May 2024 @ 100.00%	70,000.00	70,000.00	70,000.00	
April 19, 2023 April 20, 2023	Purchase 458,000.00 Par Value of United States Treasury Note/Bond 4.625% 28 Feb 2025 @ 100.56% Paid Accrued Interest of $2,935.62	458,000.00	460,558.36	460,558.36	
April 25, 2023 May 1, 2023	Purchase 169,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 0% NTS 30 Apr 2025 USD 'BA-2025' @ 99.87% Paid Accrued Interest of $17.80	169,000.00	168,782.78	168,782.78	
April 24, 2023 May 1, 2023	Purchase 43,000.00 Par Value of United States Treasury Note/Bond 3.5% 30 Apr 2028 @ 99.61% Paid Accrued Interest of $4.09	43,000.00	42,834.06	42,834.06	
April 28, 2023 May 11, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 5/15/53 @92.90625 %	50,000.00	46,453.13	46,453.13	

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 28, 2023 May 11, 2023	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 5/15/53 @92.90625 %	50,000.00	46,453.13	46,453.13	
April 28, 2023 May 11, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 5/15/53 @92.90625 %	50,000.00	46,453.13	46,453.13	
May 5, 2023 May 15, 2023	Purchase 76,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 May 2026 USD 'An-2026' @ 100.02%	76,000.00	76,017.14	76,017.14	
May 8, 2023 May 15, 2023	Purchase 75,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 May 2026 USD 'An-2026' @ 99.90%	75,000.00	74,928.17	74,928.17	
May 9, 2023 May 15, 2023	Purchase 74,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 May 2026 USD 'An-2026' @ 99.78%	74,000.00	73,837.53	73,837.53	
May 12, 2023 May 15, 2023	Purchase 33,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2053 Usd1000 'Bonds 05/53' @ 97.45%	33,000.00	32,159.53	32,159.53	
May 4, 2023 June 13, 2023	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/53 @83.84375 %	125,000.00	104,804.69	104,804.69	
May 1, 2023 June 13, 2023	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 6/15/53 @95.10546875 %	150,000.00	142,658.20	142,658.20	
May 1, 2023 June 13, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 6/15/53 @92.734375 %	50,000.00	46,367.19	46,367.19	
May 5, 2023 June 20, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 6/15/53 @88.1875 %	50,000.00	44,093.75	44,093.75	

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)					
May 5, 2023 June 20, 2023	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 6/15/53 @88.1875 %	50,000.00	44,093.75	44,093.75	
May 5, 2023 June 20, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 6/15/53 @88.1875 %	50,000.00	44,093.75	44,093.75	
June 23, 2023 June 30, 2023	Purchase 26,000.00 Par Value of WI Treasury Sec 4% 30 Jun 2028 @ 99.92%	26,000.00	25,980.16	25,980.16	
June 28, 2023 June 30, 2023	Purchase 100,000.00 Par Value 100,000.00 Current Face of JP Morgan Mortgage Acquisition Trust 2007-CH1 JPMAC 2007-CH1 MV8 Flt 25 Nov 2036 @99.875 % Paid Accrued Interest of $73.89	100,000.00	99,875.00	99,875.00	
Total Purchases			**$8,332,272.47**	**$8,332,272.47**	**$0.00**
Sales					
July 8, 2022 July 11, 2022	Sale 120,000.00 Par Value of United States Treasury Bill Zero 22 Sep 2022 @ 99.64%	120,000.00	119,430.35	119,430.35	
June 24, 2022 July 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 7/15/52 @92.140625 %	100,000.00	92,140.63	94,329.90	-2,189.27
June 27, 2022 July 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @85.5 %	125,000.00	106,875.00	109,604.49	-2,729.49
July 5, 2022 July 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @87.75 %	50,000.00	43,875.00	43,841.80	33.20
June 28, 2022 July 14, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/52 @88.578125 %	175,000.00	155,011.72	158,935.55	-3,923.83

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 20, 2022 July 21, 2022	Sale 10,000.00 Par Value of United States Treasury Note/Bond 2.75% 30 Apr 2027 @ 98.05% Received Accrued Interest of $61.28	10,000.00	9,805.47	9,938.66	-133.19
July 22, 2022 July 25, 2022	Sale 13,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 97.28% Received Accrued Interest of $72.11	13,000.00	12,646.56	12,496.64	149.92
July 22, 2022 July 25, 2022	Sale 170,000.00 Par Value of United States Treasury Note/Bond 2.625% 31 May 2027 @ 98.85% Received Accrued Interest of $670.59	170,000.00	168,047.66	168,447.40	-399.74
July 29, 2022 August 1, 2022	Sale 20,000.00 Par Value of United States Treasury Inflation Indexed Bonds .125% 15 Feb 2052 @ 82.98% Received Accrued Interest of $12.11	20,000.00	17,425.24	18,390.33	-965.09
August 8, 2022 August 9, 2022	Sale 230,000.00 Par Value of United States Of Amer Treas Bills 0% T-Bill 03 Nov 2022 USD @ 99.41%	230,000.00	228,506.28	228,506.28	
July 27, 2022 August 11, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 8/15/52 @95.17382813 %	150,000.00	142,760.74	139,451.18	3,309.56
July 27, 2022 August 11, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @91.984375 %	175,000.00	160,972.66	154,806.64	6,166.02
August 24, 2022 August 25, 2022	Sale 110,000.00 Par Value of United States Treasury Note/Bond 2.75% 31 Jul 2027 @ 97.79% Received Accrued Interest of $205.50	110,000.00	107,572.27	109,159.70	-1,587.43
August 31, 2022 September 1, 2022	Sale 10,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 96.90% Received Accrued Interest of $12.70	10,000.00	9,689.85	9,792.44	-102.59
September 6, 2022 September 7, 2022	Sale 36,000.00 Par Value of United States Treasury Inflation Indexed Bonds .125% 15 Feb 2052 @ 74.69% Received Accrued Interest of $2.99	36,000.00	28,621.34	33,102.58	-4,481.24

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)					
September 13, 2022 September 14, 2022	Sale 316,000.00 Par Value of United States Treasury Note/Bond 3.25% 31 Aug 2024 @ 99.05% Received Accrued Interest of $397.18	316,000.00	312,988.13	314,769.85	-1,781.72
August 19, 2022 September 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/52 @90.75195313 %	50,000.00	45,375.98	45,953.13	-577.15
August 25, 2022 September 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/52 @89.81445313 %	75,000.00	67,360.84	68,929.69	-1,568.85
September 26, 2022 September 27, 2022	Sale 84,000.00 Par Value of United States Treasury Note/Bond 3% 30 Jun 2024 @ 97.65% Received Accrued Interest of $609.46	84,000.00	82,027.97	83,860.51	-1,832.54
September 30, 2022 October 3, 2022	Sale 34,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 86.70% Received Accrued Interest of $135.82	34,000.00	29,476.40	30,899.28	-1,422.88
October 4, 2022 October 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2052 @85.20507813 %	75,000.00	63,903.81	67,133.30	-3,229.49
October 25, 2022 October 27, 2022	Sale 15,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 89.19% Received Accrued Interest of $81.83	15,000.00	13,378.14	14,015.76	-637.62
October 27, 2022 October 28, 2022	Sale 41,000.00 Par Value of United States Treasury Note/Bond 4.125% 30 Sep 2027 @ 100.05% Received Accrued Interest of $130.10	41,000.00	41,019.04	41,095.44	-76.40
October 7, 2022 November 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @80.0390625 %	100,000.00	80,039.06	81,522.85	-1,483.79

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)					
November 14, 2022 November 15, 2022	Sale 73,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 90.77% Received Accrued Interest of $501.87	73,000.00	66,265.41	67,937.17	-1,671.76
November 22, 2022 November 23, 2022	Sale 64,000.00 Par Value of United States Of Amer Treas Notes 4.25% Nts 31 Oct 2027 USD 'AF-2027' @ 100.60% Received Accrued Interest of $167.73	64,000.00	64,384.44	63,731.60	652.84
December 22, 2022 December 23, 2022	Sale 43,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Oct 2027 @ 101.41% Received Accrued Interest of $259.69	43,000.00	43,604.69	43,093.13	511.56
December 22, 2022 December 23, 2022	Sale 86,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Oct 2027 @ 101.38% Received Accrued Interest of $519.39	86,000.00	87,182.50	86,186.26	996.24
December 23, 2022 December 27, 2022	Sale 39,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Nov 2027 @ 100.09% Received Accrued Interest of $112.10	39,000.00	39,033.51	38,903.47	130.04
December 27, 2022 December 28, 2022	Sale 69,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Oct 2027 @ 100.64% Received Accrued Interest of $456.03	69,000.00	69,442.03	69,149.45	292.58
December 28, 2022 December 29, 2022	Sale 43,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Oct 2027 @ 100.51% Received Accrued Interest of $289.09	43,000.00	43,218.36	43,093.14	125.22
December 28, 2022 December 29, 2022	Sale 52,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Oct 2027 @ 100.55% Received Accrued Interest of $349.60	52,000.00	52,284.37	52,112.62	171.75
January 3, 2023 January 12, 2023	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 1/15/53 @94.15625 %	200,000.00	188,312.50	189,812.50	-1,500.00
January 5, 2023 January 12, 2023	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/53 @81.75195313 %	125,000.00	102,189.94	102,382.81	-192.87

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)					
January 12, 2023 January 17, 2023	Sale 5,000.00 Par Value of AbbVie Inc 4.45% 14 May 2046 @ 92.54% Received Accrued Interest of $38.94	5,000.00	4,627.20	4,380.90	246.30
January 18, 2023 January 19, 2023	Sale 8,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 105.93% Received Accrued Interest of $59.25	8,000.00	8,474.44	8,110.51	363.93
February 10, 2023 February 13, 2023	Sale 51,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 104.58% Received Accrued Interest of $507.18	51,000.00	53,334.85	52,037.37	1,297.48
February 1, 2023 February 13, 2023	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/53 @84.328125 %	125,000.00	105,410.16	102,304.69	3,105.47
February 16, 2023 February 17, 2023	Sale 84,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jan 2025 @ 99.06% Received Accrued Interest of $162.72	84,000.00	83,212.50	83,727.76	-515.26
February 21, 2023 February 22, 2023	Sale 46,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Dec 2027 @ 98.77% Received Accrued Interest of $260.97	46,000.00	45,432.19	45,905.54	-473.35
February 22, 2023 February 23, 2023	Sale 77,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Dec 2027 @ 98.81% Received Accrued Interest of $445.09	77,000.00	76,085.62	76,841.88	-756.26
February 16, 2023 March 13, 2023	Sale 105,000.00 Par Value 31,043.93 Current Face of Freddie Mac Gold Pool FG G67710 3.5% 01 Mar 2048 @93.41015625 % Received Accrued Interest of $36.22	31,043.91	28,998.19	30,928.63	-1,930.44
February 16, 2023 March 13, 2023	Reversal of Sale 105,000.00 Par Value 31,043.93 Current Face of Freddie Mac Gold Pool FG G67710 3.5% 01 Mar 2048 @93.41015625 % Received Accrued Interest of $36.22	31,043.91	28,998.19	30,928.63	1,930.44

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 16, 2023 March 13, 2023	Sale 105,000.00 Par Value 30,781.43 Current Face of Freddie Mac Gold Pool FG G67710 3.5% 01 Mar 2048 @93.41015625 % Received Accrued Interest of $35.91	30,781.43	28,752.98	30,667.12	-1,914.14
March 24, 2023 March 27, 2023	Sale 122,000.00 Par Value of United States Treasury Note/Bond 3.5% 31 Jan 2028 @ 100.50% Received Accrued Interest of $648.76	122,000.00	122,614.76	120,233.09	2,381.67
March 28, 2023 March 29, 2023	Sale 41,000.00 Par Value of United States Treasury Note/Bond 4% 29 Feb 2028 @ 101.66% Received Accrued Interest of $129.24	41,000.00	41,682.26	40,750.45	931.81
April 24, 2023 April 25, 2023	Sale 44,000.00 Par Value of United States Treasury Note/Bond 4% 29 Feb 2028 @ 101.78% Received Accrued Interest of $267.83	44,000.00	44,782.82	43,732.19	1,050.63
April 25, 2023 April 26, 2023	Sale 175,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Mar 2025 @ 99.77% Received Accrued Interest of $481.73	175,000.00	174,589.84	174,329.81	260.03
May 5, 2023 May 8, 2023	Sale 77,000.00 Par Value of United States Treasury Note/Bond 3.75% 15 Apr 2026 @ 100.27% Received Accrued Interest of $181.45	77,000.00	77,209.60	77,061.82	147.78
May 8, 2023 May 9, 2023	Sale 76,000.00 Par Value of United States Treasury Note/Bond 3.75% 15 Apr 2026 @ 100.16% Received Accrued Interest of $186.89	76,000.00	76,118.47	76,061.02	57.45
May 9, 2023 May 10, 2023	Sale 76,000.00 Par Value of United States Treasury Note/Bond 3.75% 15 Apr 2026 @ 100.03% Received Accrued Interest of $194.67	76,000.00	76,026.17	76,061.02	-34.85
May 1, 2023 May 11, 2023	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 5/15/53 @95.01757813 %	150,000.00	142,526.37	143,039.06	-512.69

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)					
May 1, 2023 May 11, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 5/15/53 @92.62890625 %	50,000.00	46,314.45	46,453.13	-138.68
May 4, 2023 May 11, 2023	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @83.6875 %	125,000.00	104,609.38	102,485.35	2,124.03
April 28, 2023 May 11, 2023	Sale 190,000.00 Par Value 59,979.10 Current Face of Freddie Mac Gold Pool FG G67708 3.5% 01 Mar 2048 @94.5625 % Received Accrued Interest of $58.31	59,979.10	56,717.74	60,043.74	-3,326.00
May 12, 2023 May 15, 2023	Sale 33,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 97.38% Received Accrued Interest of $294.11	33,000.00	32,134.77	32,361.96	-227.19
May 5, 2023 May 18, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 5/15/2051 @88.08007813 %	50,000.00	44,040.04	44,373.05	-333.01
May 22, 2023 May 23, 2023	Sale 19,000.00 Par Value of United States Treasury Note/Bond 3.375% 15 May 2033 @ 97.19% Received Accrued Interest of $13.94	19,000.00	18,465.63	18,920.73	-455.10
June 8, 2023 June 13, 2023	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/53 @81.53320313 %	125,000.00	101,916.50	104,804.69	-2,888.19
June 13, 2023 June 20, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 5.000% 6/15/53 @98.73828125 %	50,000.00	49,369.14	49,910.16	-541.02
June 23, 2023 June 26, 2023	Sale 27,000.00 Par Value of United States Treasury Note/Bond 3.5% 30 Apr 2028 @ 97.59% Received Accrued Interest of $146.37	27,000.00	26,349.51	26,942.72	-593.21
Total Sales			**$4,593,661.66**	**$4,618,212.92**	**-$20,690.38**
Total J.P. Morgan Securities LLC 0187			**$12,925,934.13**	**$12,950,485.39**	**-$20,690.38**

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Merrill Lynch LLC/FI (fka Banc/Ame) 0773					
Purchases					
July 5, 2022 July 6, 2022	Purchase 45,000.00 Par Value of United States Treasury Note/Bond 3% 30 Jun 2024 @ 100.38% Paid Accrued Interest of $22.01	45,000.00	45,169.20	45,169.20	
July 8, 2022 July 11, 2022	Purchase 235,000.00 Par Value of United States Treasury Note/Bond 3.25% 30 Jun 2027 @ 100.49% Paid Accrued Interest of $228.29	235,000.00	236,156.64	236,156.64	
May 31, 2022 July 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @88.54296875 %	50,000.00	44,271.48	44,271.48	
May 31, 2022 July 14, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @88.54296875 %	50,000.00	44,271.48	44,271.48	
May 31, 2022 July 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @88.54296875 %	50,000.00	44,271.48	44,271.48	
June 6, 2022 July 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @87.51171875 %	100,000.00	87,511.72	87,511.72	
June 6, 2022 July 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/52 @90.6484375 %	50,000.00	45,324.22	45,324.22	
June 7, 2022 July 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/52 @90.6484375 %	75,000.00	67,986.33	67,986.33	
June 8, 2022 July 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/52 @90.7265625 %	75,000.00	68,044.92	68,044.92	

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)					
June 7, 2022 July 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 7/15/52 @94.15234375 %	50,000.00	47,076.17	47,076.17	
June 8, 2022 July 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 7/15/52 @94.12109375 %	100,000.00	94,121.09	94,121.09	
June 6, 2022 July 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 7/15/52 @99.07421875 %	50,000.00	49,537.11	49,537.11	
July 13, 2022 July 14, 2022	Purchase 150,000.00 Par Value of United States Treasury Note/Bond 3% 30 Jun 2024 @ 99.74% Paid Accrued Interest of $171.20	150,000.00	149,615.79	149,615.79	
July 12, 2022 July 15, 2022	Purchase 245,000.00 Par Value of United States Treasury Note/Bond 3% 15 Jul 2025 @ 99.87%	245,000.00	244,677.46	244,677.46	
July 12, 2022 July 15, 2022	Purchase 245,000.00 Par Value of United States Treasury Note/Bond 3% 15 Jul 2025 @ 99.75%	245,000.00	244,386.04	244,386.04	
July 12, 2022 July 15, 2022	Purchase 250,000.00 Par Value of United States Treasury Note/Bond 3% 15 Jul 2025 @ 99.94%	250,000.00	249,861.47	249,861.47	
July 14, 2022 July 15, 2022	Purchase 205,000.00 Par Value of United States Treasury Note/Bond 3.25% 30 Jun 2027 @ 100.75% Paid Accrued Interest of $271.57	205,000.00	206,537.50	206,537.50	
June 10, 2022 July 21, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/52 @91.7109375 %	150,000.00	137,566.41	137,566.41	
July 19, 2022 July 22, 2022	Purchase 15,000.00 Par Value of Bank of America Corp Variable 5.015% 22 Jul 2033 @ 100.00%	15,000.00	15,000.00	15,000.00	
July 20, 2022 July 27, 2022	Purchase 10,000.00 Par Value of Imperial Brands Fin PLC 6.125% 27 Jul 2027 @ 98.96%	10,000.00	9,895.60	9,895.60	

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)					
July 27, 2022 August 1, 2022	Purchase 55,000.00 Par Value of United States Treasury Note/Bond 3% 31 Jul 2024 @ 99.89% Paid Accrued Interest of $4.48	55,000.00	54,941.29	54,941.29	
July 28, 2022 August 1, 2022	Purchase 55,000.00 Par Value of United States Treasury Note/Bond 3% 31 Jul 2024 @ 100.23% Paid Accrued Interest of $4.48	55,000.00	55,125.97	55,125.97	
July 28, 2022 August 1, 2022	Purchase 155,000.00 Par Value of United States Treasury Note/Bond 3% 31 Jul 2024 @ 100.24% Paid Accrued Interest of $12.64	155,000.00	155,369.86	155,369.86	
July 29, 2022 August 1, 2022	Purchase 75,000.00 Par Value of United States Treasury Note/Bond 3% 31 Jul 2024 @ 100.25% Paid Accrued Interest of $6.11	75,000.00	75,187.50	75,187.50	
August 1, 2022 August 3, 2022	Purchase 40,000.00 Par Value of United States Treasury Note/Bond 2.75% 31 Jul 2027 @ 100.42% Paid Accrued Interest of $8.97	40,000.00	40,167.19	40,167.19	
August 1, 2022 August 3, 2022	Purchase 40,000.00 Par Value of Santander UK Group Holdings PLC Variable 2.896% 15 Mar 2032 @ 83.97% Paid Accrued Interest of $444.05	40,000.00	33,586.80	33,586.80	
August 5, 2022 August 8, 2022	Purchase 410,000.00 Par Value of United States Treasury Note/Bond 2.75% 31 Jul 2027 @ 99.04% Paid Accrued Interest of $245.11	410,000.00	406,060.16	406,060.16	
June 24, 2022 August 11, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @88.91796875 %	75,000.00	66,688.48	66,688.48	
June 28, 2022 August 11, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @88.41796875 %	75,000.00	66,313.48	66,313.48	
June 30, 2022 August 11, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 8/15/52 @93.12109375 %	50,000.00	46,560.55	46,560.55	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 30, 2022 August 11, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 8/15/52 @93.12109375 %	50,000.00	46,560.55	46,560.55	
June 28, 2022 August 11, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @88.41796875 %	75,000.00	66,313.48	66,313.48	
June 24, 2022 August 11, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @88.91796875 %	75,000.00	66,688.48	66,688.48	
June 24, 2022 August 11, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @88.91796875 %	75,000.00	66,688.48	66,688.48	
June 28, 2022 August 11, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @88.41796875 %	75,000.00	66,313.48	66,313.48	
July 5, 2022 August 11, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @90.7734375 %	100,000.00	90,773.44	90,773.44	
June 28, 2022 August 11, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/52 @85.1484375 %	50,000.00	42,574.22	42,574.22	
July 5, 2022 August 11, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/52 @87.66015625 %	75,000.00	65,745.12	65,745.12	
July 6, 2022 August 11, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/52 @87.95703125 %	25,000.00	21,989.26	21,989.26	
July 6, 2022 August 11, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 8/15/52 @98.75 %	50,000.00	49,375.00	49,375.00	

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)					
June 30, 2022 August 11, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 8/15/52 @93.12109375 %	50,000.00	46,560.55	46,560.55	
July 8, 2022 August 11, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 8/15/52 @92.890625 %	100,000.00	92,890.63	92,890.63	
August 11, 2022 August 15, 2022	Purchase 20,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 99.94%	20,000.00	19,987.99	19,987.99	
August 11, 2022 August 15, 2022	Purchase 40,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 97.20%	40,000.00	38,878.97	38,878.97	
August 12, 2022 August 15, 2022	Purchase 35,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 97.42%	35,000.00	34,096.68	34,096.68	
August 11, 2022 August 17, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of Small Business Administration 3.8% 01 Aug 2047 @100 %	25,000.00	25,000.00	25,000.00	
August 4, 2022 August 18, 2022	Purchase 20,000.00 Par Value of Waste Connections Inc 4.2% 15 Jan 2033 @ 99.73%	20,000.00	19,945.60	19,945.60	
July 13, 2022 August 18, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @91.7421875 %	150,000.00	137,613.28	137,613.28	
August 17, 2022 August 18, 2022	Purchase 170,000.00 Par Value of United States Treasury Note/Bond 3.125% 15 Aug 2025 @ 99.75% Paid Accrued Interest of $43.31	170,000.00	169,575.00	169,575.00	
August 9, 2022 August 22, 2022	Purchase 25,000.00 Par Value of Global Payments Inc 5.3% 15 Aug 2029 @ 99.99%	25,000.00	24,998.50	24,998.50	
August 22, 2022 August 31, 2022	Purchase 155,000.00 Par Value of United States Of Amer Treas Notes 3.125% Nts 31 Aug 2024 USD 'BG-2024' @ 99.79%	155,000.00	154,672.85	154,672.85	

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)					
August 18, 2022 August 31, 2022	Purchase 10,000.00 Par Value of United States Treasury Note/Bond 3.25% 31 Aug 2024 @ 99.99%	10,000.00	9,998.56	9,998.56	
August 24, 2022 August 31, 2022	Purchase 20,000.00 Par Value of United States Treasury Note/Bond 3.25% 31 Aug 2024 @ 99.87%	20,000.00	19,974.92	19,974.92	
August 24, 2022 August 31, 2022	Purchase 110,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 3.125% NTS 31 Aug 2027 USD 'AC-2027' @ 99.64%	110,000.00	109,609.01	109,609.01	
August 30, 2022 September 1, 2022	Purchase 5,000.00 Par Value of Magallanes Inc 5.141% 15 Mar 2052 @ 81.54% Paid Accrued Interest of $118.53	5,000.00	4,076.90	4,076.90	
August 31, 2022 September 1, 2022	Purchase 75,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 96.92% Paid Accrued Interest of $95.28	75,000.00	72,691.41	72,691.41	
September 12, 2022 September 13, 2022	Purchase 188,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 98.62% Paid Accrued Interest of $210.98	188,000.00	185,400.31	185,400.31	
July 26, 2022 September 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @88.65625 %	50,000.00	44,328.13	44,328.13	
July 27, 2022 September 14, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @88.84375 %	75,000.00	66,632.81	66,632.81	
July 27, 2022 September 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/52 @92.015625 %	100,000.00	92,015.63	92,015.63	
July 28, 2022 September 14, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/52 @92.8828125 %	25,000.00	23,220.70	23,220.70	

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)					
July 28, 2022 September 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 9/15/52 @100.0546875 %	50,000.00	50,027.34	50,027.34	
September 13, 2022 September 15, 2022	Purchase 97,000.00 Par Value of United States Treasury Note/Bond 3.5% 15 Sep 2025 @ 99.32%	97,000.00	96,336.91	96,336.91	
August 8, 2022 September 21, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/52 @93.3515625 %	75,000.00	70,013.67	70,013.67	
September 22, 2022 September 26, 2022	Purchase 15,000.00 Par Value of Credit Suisse Group AG Variable 3.869% 12 Jan 2029 @ 84.74% Paid Accrued Interest of $119.29	15,000.00	12,711.45	12,711.45	
September 22, 2022 September 30, 2022	Purchase 247,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 30 Sep 2024 Usd 'Bh-2024' @ 100.25%	247,000.00	247,610.44	247,610.44	
September 28, 2022 September 30, 2022	Purchase 211,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 30 Sep 2027 Usd 'Ad-2027' @ 100.15%	211,000.00	211,321.45	211,321.45	
September 28, 2022 September 30, 2022	Purchase 333,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 30 Sep 2027 Usd 'Ad-2027' @ 100.30%	333,000.00	334,014.61	334,014.61	
September 28, 2022 September 30, 2022	Purchase 239,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 30 Sep 2027 Usd 'Ad-2027' @ 99.75%	239,000.00	238,402.50	238,402.50	
September 30, 2022 October 3, 2022	Purchase 36,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 86.99% Paid Accrued Interest of $143.80	36,000.00	31,317.19	31,317.19	
October 4, 2022 October 5, 2022	Purchase 65,000.00 Par Value of United States Treasury Note/Bond 4.25% 30 Sep 2024 @ 100.37% Paid Accrued Interest of $37.95	65,000.00	65,241.98	65,241.98	

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)					
August 12, 2022 October 13, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2052 @88.58984375 %	25,000.00	22,147.46	22,147.46	
August 22, 2022 October 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2052 @86.875 %	75,000.00	65,156.25	65,156.25	
August 12, 2022 October 13, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2052 @91.80078125 %	25,000.00	22,950.20	22,950.20	
August 22, 2022 October 13, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2052 @90.33984375 %	75,000.00	67,754.88	67,754.88	
August 23, 2022 October 13, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2052 @90.58984375 %	25,000.00	22,647.46	22,647.46	
September 2, 2022 October 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 4.000%15 Oct 2052 @97.48046875 %	50,000.00	48,740.23	48,740.23	
October 12, 2022 October 17, 2022	Purchase 102,000.00 Par Value of United States Treasury Note/Bond 4.25% 15 Oct 2025 @ 99.75% Paid Accrued Interest of $23.82	102,000.00	101,745.00	101,745.00	
October 14, 2022 October 18, 2022	Purchase 11,000.00 Par Value of Broadcom Inc 2.6% 15 Feb 2033 @ 69.94% Paid Accrued Interest of $50.05	11,000.00	7,693.84	7,693.84	
September 12, 2022 October 20, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2052 @89.921875 %	75,000.00	67,441.41	67,441.41	
October 21, 2022 October 25, 2022	Purchase 19,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 88.35% Paid Accrued Interest of $100.81	19,000.00	16,786.05	16,786.05	

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 26, 2022 October 31, 2022	Purchase 81,000.00 Par Value of United States Of Amer Treas Notes 4.25% Nts 31 Oct 2027 USD 'AF-2027' @ 99.64%	81,000.00	80,708.91	80,708.91	
October 26, 2022 October 31, 2022	Purchase 163,000.00 Par Value of United States Of Amer Treas Notes 4.25% Nts 31 Oct 2027 USD 'AF-2027' @ 99.64%	163,000.00	162,414.22	162,414.22	
November 7, 2022 November 9, 2022	Purchase 15,000.00 Par Value of Oracle Corp 6.9% 09 Nov 2052 @ 99.94%	15,000.00	14,990.55	14,990.55	
October 3, 2022 November 14, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.500%15 Nov 2052 @95.81640625 %	200,000.00	191,632.81	191,632.81	
October 6, 2022 November 14, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 5.000%15 Nov 2052 @97.75 %	25,000.00	24,437.50	24,437.50	
October 6, 2022 November 14, 2022	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 5.000%15 Nov 2052 @97.75 %	25,000.00	24,437.50	24,437.50	
October 3, 2022 November 14, 2022	Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.500%15 Nov 2052 @95.81640625 %	200,000.00	191,632.81	191,632.81	
September 21, 2022 November 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @82.96484375 %	50,000.00	41,482.42	41,482.42	
September 21, 2022 November 14, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 52 @86.32421875 %	25,000.00	21,581.05	21,581.05	
September 27, 2022 November 14, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 52 @83.046875 %	50,000.00	41,523.44	41,523.44	

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)					
October 3, 2022 November 14, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.500%15 Nov 2052 @95.81640625 %	200,000.00	191,632.81	191,632.81	
October 6, 2022 November 14, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 5.000%15 Nov 2052 @97.75 %	25,000.00	24,437.50	24,437.50	
November 8, 2022 November 15, 2022	Purchase 14,000.00 Par Value of United States Of Amer Treas Bonds 4% BDS 15 Nov 2052 USD1000 'Bonds 11/52' @ 96.23%	14,000.00	13,472.89	13,472.89	
November 2, 2022 November 15, 2022	Purchase 202,000.00 Par Value of United States Of Amer Treas Notes 4.375% Nts 15 Nov 2025 USD 'AU-2025' @ 100.01%	202,000.00	202,014.02	202,014.02	
November 4, 2022 November 15, 2022	Purchase 119,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 99.74%	119,000.00	118,686.19	118,686.19	
October 11, 2022 November 21, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2052 @85.015625 %	75,000.00	63,761.72	63,761.72	
October 11, 2022 November 21, 2022	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2052 @85.015625 %	75,000.00	63,761.72	63,761.72	
October 11, 2022 November 21, 2022	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2052 @85.015625 %	75,000.00	63,761.72	63,761.72	
November 23, 2022 November 30, 2022	Purchase 51,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Nov 2027 @ 99.86%	51,000.00	50,930.27	50,930.27	
November 23, 2022 November 30, 2022	Purchase 51,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Nov 2027 @ 99.86%	51,000.00	50,928.28	50,928.28	

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)					
October 17, 2022 December 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2052 @82.1171875 %	50,000.00	41,058.59	41,058.59	
October 17, 2022 December 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Dec 2052 @85.125 %	100,000.00	85,125.00	85,125.00	
October 21, 2022 December 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2052 @80.3046875 %	50,000.00	40,152.34	40,152.34	
October 21, 2022 December 13, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2052 @80.3046875 %	50,000.00	40,152.34	40,152.34	
October 17, 2022 December 13, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2052 @82.1171875 %	50,000.00	41,058.59	41,058.59	
October 17, 2022 December 13, 2022	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Dec 2052 @85.125 %	100,000.00	85,125.00	85,125.00	
October 17, 2022 December 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2052 @82.1171875 %	50,000.00	41,058.59	41,058.59	
October 21, 2022 December 13, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2052 @80.3046875 %	50,000.00	40,152.34	40,152.34	
November 7, 2022 December 13, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2052 @81.40625 %	25,000.00	20,351.56	20,351.56	
October 26, 2022 December 13, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2052 @78.8671875 %	25,000.00	19,716.80	19,716.80	

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)					
November 1, 2022 December 13, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2052 @78.94921875 %	25,000.00	19,737.30	19,737.30	
November 4, 2022 December 13, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 5% 15 Dec 2049 @96.09765625 %	25,000.00	24,024.41	24,024.41	
November 7, 2022 December 13, 2022	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 5% 15 Dec 2049 @96.11328125 %	25,000.00	24,028.32	24,028.32	
November 4, 2022 December 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.500%15 Dec 2052 @93.515625 %	100,000.00	93,515.63	93,515.63	
November 7, 2022 December 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.500%15 Dec 2052 @93.46875 %	100,000.00	93,468.75	93,468.75	
October 17, 2022 December 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Dec 2052 @85.125 %	100,000.00	85,125.00	85,125.00	
December 14, 2022 December 15, 2022	Purchase 112,000.00 Par Value of United States Treasury Note/Bond 4% 15 Dec 2025 @ 100.25%	112,000.00	112,280.00	112,280.00	
December 15, 2022 December 16, 2022	Purchase 86,000.00 Par Value of United States Treasury Note/Bond 4% 15 Dec 2025 @ 100.25% Paid Accrued Interest of $9.45	86,000.00	86,215.00	86,215.00	
December 28, 2022 January 3, 2023	Purchase 90,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 Dec 2024 @ 99.85% Paid Accrued Interest of $31.70	90,000.00	89,865.57	89,865.57	
December 28, 2022 January 3, 2023	Purchase 67,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Dec 2027 @ 99.53% Paid Accrued Interest of $21.52	67,000.00	66,683.93	66,683.93	

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)					
December 27, 2022 January 3, 2023	Purchase 39,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Dec 2027 @ 99.89% Paid Accrued Interest of $12.52	39,000.00	38,955.92	38,955.92	
December 28, 2022 January 3, 2023	Purchase 42,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Dec 2027 @ 99.72% Paid Accrued Interest of $13.49	42,000.00	41,881.83	41,881.83	
December 28, 2022 January 3, 2023	Purchase 84,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Dec 2027 @ 99.58% Paid Accrued Interest of $26.98	84,000.00	83,650.73	83,650.73	
January 3, 2023 January 4, 2023	Purchase 49,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 Dec 2024 @ 99.77% Paid Accrued Interest of $23.01	49,000.00	48,885.16	48,885.16	
January 4, 2023 January 5, 2023	Purchase 40,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 Dec 2024 @ 99.84% Paid Accrued Interest of $23.48	40,000.00	39,937.50	39,937.50	
January 4, 2023 January 5, 2023	Purchase 41,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 Dec 2024 @ 99.77% Paid Accrued Interest of $24.07	41,000.00	40,907.11	40,907.11	
January 4, 2023 January 6, 2023	Purchase 16,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 103.57% Paid Accrued Interest of $94.81	16,000.00	16,570.63	16,570.63	
November 28, 2022 January 12, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/53 @85.1484375 %	50,000.00	42,574.22	42,574.22	
November 30, 2022 January 12, 2023	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/53 @84.71484375 %	75,000.00	63,536.13	63,536.13	
December 7, 2022 January 12, 2023	Purchase 200,000.00 Par Value 200,000.00 Current Face of Fnma Tba 30yr Mpt 4.500% 1/15/48 @97.90625 %	200,000.00	195,812.50	195,812.50	

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)					
November 30, 2022 January 12, 2023	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/53 @84.71484375 %	75,000.00	63,536.13	63,536.13	
November 28, 2022 January 12, 2023	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/53 @85.1484375 %	50,000.00	42,574.22	42,574.22	
December 7, 2022 January 12, 2023	Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of Fnma Tba 30yr Mpt 4.500% 1/15/48 @97.90625 %	200,000.00	195,812.50	195,812.50	
November 28, 2022 January 12, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/53 @85.1484375 %	50,000.00	42,574.22	42,574.22	
November 30, 2022 January 12, 2023	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/53 @84.71484375 %	75,000.00	63,536.13	63,536.13	
December 7, 2022 January 12, 2023	Purchase 200,000.00 Par Value 200,000.00 Current Face of Fnma Tba 30yr Mpt 4.500% 1/15/48 @97.90625 %	200,000.00	195,812.50	195,812.50	
December 7, 2022 January 12, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR 5.000% 15 Jan 2050 @99.97265625 %	50,000.00	49,986.33	49,986.33	
November 23, 2022 January 12, 2023	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/53 @81.9765625 %	25,000.00	20,494.14	20,494.14	
November 28, 2022 January 12, 2023	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/53 @82.1875 %	25,000.00	20,546.88	20,546.88	
December 5, 2022 January 12, 2023	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 1/15/53 @94.90625 %	200,000.00	189,812.50	189,812.50	

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)					
January 11, 2023 January 13, 2023	Purchase 11,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 105.42% Paid Accrued Interest of $71.71	11,000.00	11,595.98	11,595.98	
December 12, 2022 January 23, 2023	Purchase 150,000.00 Par Value 150,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 1/15/53 @87.7734375 %	150,000.00	131,660.16	131,660.16	
January 25, 2023 January 27, 2023	Purchase 15,000.00 Par Value of HSBC Holdings Plc 2.804% 24 May 2032 @ 82.22% Paid Accrued Interest of $73.61	15,000.00	12,332.85	12,332.85	
January 26, 2023 January 30, 2023	Purchase 14,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 106.66% Paid Accrued Interest of $117.57	14,000.00	14,931.88	14,931.88	
January 26, 2023 January 31, 2023	Purchase 105,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 3.5% NTS 31 Jan 2028 USD 'U-2028' @ 99.75%	105,000.00	104,737.50	104,737.50	
January 26, 2023 January 31, 2023	Purchase 130,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jan 2025 @ 99.89%	130,000.00	129,861.11	129,861.11	
January 27, 2023 January 31, 2023	Purchase 51,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jan 2025 @ 99.83%	51,000.00	50,911.43	50,911.43	
January 30, 2023 January 31, 2023	Purchase 32,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jan 2025 @ 99.78%	32,000.00	31,928.28	31,928.28	
February 2, 2023 February 6, 2023	Purchase 25,000.00 Par Value of PNC Financial Services Group Inc/The Variable 5.068% 24 Jan 2034 @ 102.73% Paid Accrued Interest of $42.23	25,000.00	25,681.75	25,681.75	
February 9, 2023 February 13, 2023	Purchase 20,000.00 Par Value of Bank of America Corp Variable 2.299% 21 Jul 2032 @ 81.31% Paid Accrued Interest of $28.10	20,000.00	16,261.40	16,261.40	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
January 5, 2023 February 13, 2023	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/53 @85.1015625 %	125,000.00	106,376.95	106,376.95	
January 5, 2023 February 13, 2023	Purchase 100,000.00 Par Value 100,000.00 Current Face of Fnma Tba 30yr Mpt 4.500% 2/15/48 @96.9375 %	100,000.00	96,937.50	96,937.50	
January 4, 2023 February 13, 2023	Purchase 100,000.00 Par Value 100,000.00 Current Face of Fnma Tba 30yr Mpt 4.500% 2/15/48 @97.125 %	100,000.00	97,125.00	97,125.00	
January 9, 2023 February 13, 2023	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 2/15/53 @100.0546875 %	200,000.00	200,109.38	200,109.38	
January 6, 2023 February 13, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 2/15/53 @99.84375 %	50,000.00	49,921.88	49,921.88	
February 8, 2023 February 15, 2023	Purchase 136,000.00 Par Value of United States Treasury Note/Bond 4% 15 Feb 2026 @ 99.72%	136,000.00	135,614.90	135,614.90	
February 1, 2023 February 15, 2023	Purchase 28,000.00 Par Value of UNITED STATES OF AMER TREAS BONDS 0% BDS 15 Feb 2053 USD1000 'BOND 02/2053' @ 100.55%	28,000.00	28,153.42	28,153.42	
February 8, 2023 February 15, 2023	Purchase 56,000.00 Par Value of UNITED STATES OF AMER TREAS BONDS 0% BDS 15 Feb 2053 USD1000 'BOND 02/2053' @ 98.34%	56,000.00	55,068.10	55,068.10	
February 13, 2023 February 15, 2023	Purchase 24,000.00 Par Value of United States Treasury Note/Bond 4% 15 Feb 2026 @ 99.38%	24,000.00	23,850.00	23,850.00	
February 17, 2023 February 21, 2023	Purchase 140,000.00 Par Value of United States Treasury Note/Bond 3.5% 15 Feb 2033 @ 97.28% Paid Accrued Interest of $81.22	140,000.00	136,193.75	136,193.75	

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)					
January 4, 2023 February 21, 2023	Purchase 150,000.00 Par Value 150,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 2/15/51 @87.37109375 %	150,000.00	131,056.64	131,056.64	
February 16, 2023 February 21, 2023	Purchase 60,000.00 Par Value 52,414.64 Current Face of Freddie Mac STACR REMIC Trust 2022-DNA1 STACR 2022-DNA1 M1A Flt 25 Jan 2042 @98.4921875 % Paid Accrued Interest of $208.75	52,414.64	51,624.33	51,624.33	
February 21, 2023 February 22, 2023	Purchase 197,000.00 Par Value of United States Treasury Note/Bond 3.5% 15 Feb 2033 @ 96.35% Paid Accrued Interest of $133.33	197,000.00	189,812.58	189,812.58	
February 22, 2023 February 28, 2023	Purchase 90,000.00 Par Value of UNITED STATES OF AMERICA TREASURY NOTES 4.625% NOTES 28 Feb 2025 USD'AY-2025 @ 99.89%	90,000.00	89,898.05	89,898.05	
February 22, 2023 February 28, 2023	Purchase 76,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 29 Feb 2028 USD 'V-2028' @ 99.53%	76,000.00	75,642.58	75,642.58	
February 22, 2023 February 28, 2023	Purchase 75,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 29 Feb 2028 USD 'V-2028' @ 99.37%	75,000.00	74,530.14	74,530.14	
February 23, 2023 February 28, 2023	Purchase 59,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 29 Feb 2028 USD 'V-2028' @ 99.43%	59,000.00	58,661.54	58,661.54	
February 27, 2023 February 28, 2023	Purchase 88,000.00 Par Value of United States Treasury Note/Bond 4.625% 28 Feb 2025 @ 99.69%	88,000.00	87,725.00	87,725.00	
February 27, 2023 March 2, 2023	Purchase 25,000.00 Par Value of Fiserv Inc 5.6% 02 Mar 2033 @ 99.79%	25,000.00	24,947.00	24,947.00	
February 27, 2023 March 2, 2023	Purchase 15,000.00 Par Value of Arthur J Gallagher & Co 5.75% 02 Mar 2053 @ 99.00%	15,000.00	14,849.70	14,849.70	

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)					
March 2, 2023 March 3, 2023	Purchase 139,000.00 Par Value of United States Treasury Note/Bond 3.5% 31 Jan 2028 @ 96.23% Paid Accrued Interest of $416.62	139,000.00	133,765.78	133,765.78	
February 1, 2023 March 13, 2023	Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/53 @87.65625 %	225,000.00	197,226.56	197,226.56	
February 2, 2023 March 13, 2023	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 3/15/53 @99.43359375 %	100,000.00	99,433.59	99,433.59	
February 7, 2023 March 13, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 3/15/53 @99.4140625 %	50,000.00	49,707.03	49,707.03	
February 2, 2023 March 13, 2023	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 3/15/53 @99.43359375 %	100,000.00	99,433.59	99,433.59	
February 1, 2023 March 13, 2023	Reversal of Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/53 @87.65625 %	225,000.00	197,226.56	197,226.56	
February 7, 2023 March 13, 2023	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 3/15/53 @99.4140625 %	50,000.00	49,707.03	49,707.03	
February 1, 2023 March 13, 2023	Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/53 @87.65625 %	225,000.00	197,226.56	197,226.56	
February 7, 2023 March 13, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 3/15/53 @99.4140625 %	50,000.00	49,707.03	49,707.03	
February 2, 2023 March 13, 2023	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 3/15/53 @99.43359375 %	100,000.00	99,433.59	99,433.59	

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 8, 2023 March 15, 2023	Purchase 76,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 4.625% NTS 15 Mar 2026 USD 'AL-2026' @ 99.75%	76,000.00	75,810.00	75,810.00	
March 9, 2023 March 15, 2023	Purchase 76,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 Mar 2026 @ 99.85%	76,000.00	75,884.22	75,884.22	
March 13, 2023 March 15, 2023	Purchase 10,000.00 Par Value of PNC Financial Services Group Inc/The Variable 5.068% 24 Jan 2034 @ 95.19% Paid Accrued Interest of $71.80	10,000.00	9,518.80	9,518.80	
March 8, 2023 March 15, 2023	Purchase 76,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 Mar 2026 @ 99.75%	76,000.00	75,810.00	75,810.00	
March 15, 2023 March 17, 2023	Purchase 5,000.00 Par Value of Credit Suisse Group AG Variable 9.016% 15 Nov 2033 @ 67.00% Paid Accrued Interest of $154.02	5,000.00	3,350.00	3,350.00	
January 18, 2023 March 21, 2023	Purchase 150,000.00 Par Value 150,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 3/15/51 @90.22265625 %	150,000.00	135,333.98	135,333.98	
January 18, 2023 March 21, 2023	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 3/15/51 @90.22265625 %	150,000.00	135,333.98	135,333.98	
January 18, 2023 March 21, 2023	Purchase 150,000.00 Par Value 150,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 3/15/51 @90.22265625 %	150,000.00	135,333.98	135,333.98	
March 28, 2023 March 31, 2023	Purchase 75,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Mar 2025 @ 99.71%	75,000.00	74,785.04	74,785.04	
March 29, 2023 March 31, 2023	Purchase 81,000.00 Par Value of United States Treasury Note/Bond 3.625% 31 Mar 2028 @ 99.86%	81,000.00	80,882.93	80,882.93	

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 3, 2023 April 4, 2023	Purchase 36,000.00 Par Value of United States Treasury Note/Bond 3.625% 31 Mar 2028 @ 100.00% Paid Accrued Interest of $14.26	36,000.00	36,000.00	36,000.00	
February 22, 2023 April 13, 2023	Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/53 @85.0625 %	225,000.00	191,390.63	191,390.63	
February 22, 2023 April 13, 2023	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/53 @84.9375 %	75,000.00	63,703.13	63,703.13	
March 3, 2023 April 13, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 4/15/53 @97.89453125 %	50,000.00	48,947.27	48,947.27	
March 24, 2023 April 13, 2023	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 5.500% 4/15/53 @101.1953125 %	175,000.00	177,091.80	177,091.80	
March 24, 2023 April 13, 2023	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 5.500% 4/15/53 @101.1953125 %	175,000.00	177,091.80	177,091.80	
March 3, 2023 April 13, 2023	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 4/15/53 @97.89453125 %	50,000.00	48,947.27	48,947.27	
February 22, 2023 April 13, 2023	Reversal of Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/53 @85.0625 %	225,000.00	191,390.63	191,390.63	
February 22, 2023 April 13, 2023	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/53 @84.9375 %	75,000.00	63,703.13	63,703.13	
February 22, 2023 April 13, 2023	Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/53 @85.0625 %	225,000.00	191,390.63	191,390.63	

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)					
February 22, 2023 April 13, 2023	Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/53 @84.9375 %	75,000.00	63,703.13	63,703.13	
March 3, 2023 April 13, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 4/15/53 @97.89453125 %	50,000.00	48,947.27	48,947.27	
March 24, 2023 April 13, 2023	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 5.500% 4/15/53 @101.1953125 %	175,000.00	177,091.80	177,091.80	
April 12, 2023 April 17, 2023	Purchase 76,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Apr 2026 Usd 'Am-2026' @ 100.20% Paid Accrued Interest of $15.57	76,000.00	76,154.38	76,154.38	
April 11, 2023 April 17, 2023	Purchase 39,000.00 Par Value of United States Treasury Note/Bond 3.75% 15 Apr 2026 @ 99.90% Paid Accrued Interest of $7.99	39,000.00	38,961.55	38,961.55	
March 6, 2023 April 20, 2023	Purchase 150,000.00 Par Value 150,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 4/15/53 @86.328125 %	150,000.00	129,492.19	129,492.19	
March 13, 2023 April 20, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 5.000% 4/15/48 @99.5 %	50,000.00	49,750.00	49,750.00	
March 13, 2023 April 20, 2023	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 5.000% 4/15/48 @99.5 %	50,000.00	49,750.00	49,750.00	
March 6, 2023 April 20, 2023	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 4/15/53 @86.328125 %	150,000.00	129,492.19	129,492.19	

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 6, 2023 April 20, 2023	Purchase 150,000.00 Par Value 150,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 4/15/53 @86.328125 %	150,000.00	129,492.19	129,492.19	
March 13, 2023 April 20, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 5.000% 4/15/48 @99.5 %	50,000.00	49,750.00	49,750.00	
April 21, 2023 April 28, 2023	Purchase 25,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.25% 15 Apr 2028 @ 99.58% Paid Accrued Interest of $11.13	25,000.00	24,954.54	24,954.54	
April 24, 2023 April 28, 2023	Purchase 14,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.25% 15 Apr 2028 @ 99.88% Paid Accrued Interest of $6.23	14,000.00	14,017.08	14,017.08	
April 26, 2023 April 28, 2023	Purchase 14,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.25% 15 Apr 2028 @ 100.34% Paid Accrued Interest of $6.23	14,000.00	14,081.60	14,081.60	
April 25, 2023 May 1, 2023	Purchase 87,000.00 Par Value of United States Treasury Note/Bond 3.5% 30 Apr 2028 @ 99.94% Paid Accrued Interest of $8.27	87,000.00	86,950.41	86,950.41	
April 26, 2023 May 1, 2023	Purchase 87,000.00 Par Value of United States Treasury Note/Bond 3.5% 30 Apr 2028 @ 100.18% Paid Accrued Interest of $8.27	87,000.00	87,158.31	87,158.31	
March 29, 2023 May 11, 2023	Purchase 300,000.00 Par Value 300,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @85.65234375 %	300,000.00	256,957.03	256,957.03	
April 3, 2023 May 11, 2023	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 5.500% 5/15/53 @101.0976562 %	175,000.00	176,920.90	176,920.90	
April 3, 2023 May 11, 2023	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 5.500% 5/15/53 @101.0976562 %	175,000.00	176,920.90	176,920.90	

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)					
March 29, 2023 May 11, 2023	Reversal of Purchase 300,000.00 Par Value 300,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @85.65234375 %	300,000.00	256,957.03	256,957.03	
March 29, 2023 May 11, 2023	Purchase 300,000.00 Par Value 300,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @85.65234375 %	300,000.00	256,957.03	256,957.03	
April 3, 2023 May 11, 2023	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 5.500% 5/15/53 @101.09765625 %	175,000.00	176,920.90	176,920.90	
May 8, 2023 May 15, 2023	Purchase 16,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2053 Usd1000 'Bonds 05/53' @ 96.71%	16,000.00	15,473.50	15,473.50	
March 28, 2023 May 18, 2023	Purchase 150,000.00 Par Value 150,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 5/15/2051 @87.53125 %	150,000.00	131,296.88	131,296.88	
March 28, 2023 May 18, 2023	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 5/15/2051 @87.53125 %	150,000.00	131,296.88	131,296.88	
March 28, 2023 May 18, 2023	Purchase 150,000.00 Par Value 150,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 5/15/2051 @87.53125 %	150,000.00	131,296.88	131,296.88	
May 30, 2023 May 31, 2023	Purchase 26,000.00 Par Value of United States Of Amer Treas Notes 3.625% NTS 31 May 2028 USD 'Z-2028' @ 99.50%	26,000.00	25,870.00	25,870.00	
May 30, 2023 May 31, 2023	Purchase 20,000.00 Par Value of United States Of Amer Treas Notes 3.625% NTS 31 May 2028 USD 'Z-2028' @ 99.50%	20,000.00	19,900.00	19,900.00	
May 30, 2023 May 31, 2023	Purchase 33,000.00 Par Value of United States Of Amer Treas Notes 3.625% NTS 31 May 2028 USD 'Z-2028' @ 99.50%	33,000.00	32,835.00	32,835.00	

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 31, 2023 June 1, 2023	Purchase 112,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 May 2025 @ 99.50% Paid Accrued Interest of $13.01	112,000.00	111,440.00	111,440.00	
June 1, 2023 June 2, 2023	Purchase 29,000.00 Par Value of United States Of Amer Treas Notes 3.625% NTS 31 May 2028 USD 'Z-2028' @ 99.50% Paid Accrued Interest of $5.74	29,000.00	28,855.00	28,855.00	
June 5, 2023 June 6, 2023	Purchase 18,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 97.83% Paid Accrued Interest of $41.70	18,000.00	17,609.06	17,609.06	
June 7, 2023 June 8, 2023	Purchase 18,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 97.71% Paid Accrued Interest of $45.49	18,000.00	17,587.97	17,587.97	
June 9, 2023 June 12, 2023	Purchase 35,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 97.29% Paid Accrued Interest of $103.19	35,000.00	34,051.20	34,051.20	
June 9, 2023 June 12, 2023	Purchase 24,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 97.55% Paid Accrued Interest of $70.76	24,000.00	23,412.81	23,412.81	
May 1, 2023 June 13, 2023	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 6/15/53 @95.01171875 %	200,000.00	190,023.44	190,023.44	
May 3, 2023 June 13, 2023	Purchase 300,000.00 Par Value 300,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @86.921875 %	300,000.00	260,765.63	260,765.63	
May 5, 2023 June 13, 2023	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 5.500% 6/15/53 @100.8046875 %	175,000.00	176,408.20	176,408.20	
May 16, 2023 June 13, 2023	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 6/15/53 @89.21875 %	150,000.00	133,828.13	133,828.13	

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)					
June 21, 2023 June 22, 2023	Purchase 35,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 98.31% Paid Accrued Interest of $140.05	35,000.00	34,406.87	34,406.87	
June 23, 2023 June 26, 2023	Purchase 22,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 98.48% Paid Accrued Interest of $97.30	22,000.00	21,666.56	21,666.56	
June 23, 2023 June 30, 2023	Purchase 79,000.00 Par Value of WI Treasury Sec 4% 30 Jun 2028 @ 100.30%	79,000.00	79,239.92	79,239.92	
June 27, 2023 June 30, 2023	Purchase 44,000.00 Par Value of WI Treasury Sec 4% 30 Jun 2028 @ 100.13%	44,000.00	44,059.33	44,059.33	
June 27, 2023 June 30, 2023	Purchase 115,000.00 Par Value of United States Treas 4.75% 30 Jun 2025 @ 99.89%	115,000.00	114,878.71	114,878.71	
June 27, 2023 June 30, 2023	Purchase 193,000.00 Par Value of United States Treas 4.75% 30 Jun 2025 @ 99.88%	193,000.00	192,758.75	192,758.75	
June 28, 2023 June 30, 2023	Purchase 116,000.00 Par Value of United States Treas 4.75% 30 Jun 2025 @ 99.88%	116,000.00	115,855.00	115,855.00	
Total Purchases			**$21,169,817.79**	**$21,169,817.79**	**$0.00**
Sales					
July 5, 2022 July 6, 2022	Sale 30,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 Jun 2025 @ 100.20% Received Accrued Interest of $49.49	30,000.00	30,059.77	29,896.61	163.16
July 12, 2022 July 13, 2022	Sale 250,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 Jun 2025 @ 99.39% Received Accrued Interest of $549.86	250,000.00	248,476.56	249,138.44	-661.88
July 12, 2022 July 13, 2022	Sale 255,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 Jun 2025 @ 99.58% Received Accrued Interest of $560.86	255,000.00	253,934.18	254,121.21	-187.03
July 12, 2022 July 13, 2022	Sale 250,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 Jun 2025 @ 99.51% Received Accrued Interest of $549.86	250,000.00	248,769.53	249,138.44	-368.91

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
July 5, 2022 July 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/52 @90.87890625 %	50,000.00	45,439.45	45,486.81	-47.36
June 28, 2022 July 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @85.25195313 %	50,000.00	42,625.98	43,927.73	-1,301.75
July 5, 2022 July 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @87.75390625 %	75,000.00	65,815.43	65,891.60	-76.17
July 6, 2022 July 14, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @88.03125 %	25,000.00	22,007.81	21,963.87	43.94
June 24, 2022 July 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/52 @89.03515625 %	75,000.00	66,776.37	68,008.30	-1,231.93
June 28, 2022 July 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/52 @88.53515625 %	75,000.00	66,401.37	68,008.30	-1,606.93
July 5, 2022 July 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/52 @90.87890625 %	50,000.00	45,439.45	45,338.87	100.58
June 30, 2022 July 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 7/15/52 @93.23632813 %	50,000.00	46,618.16	47,065.75	-447.59
July 8, 2022 July 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 7/15/52 @93 %	100,000.00	93,000.00	94,131.51	-1,131.51
July 6, 2022 July 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 7/15/52 @98.92382813 %	50,000.00	49,461.91	49,537.11	-75.20

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)					
July 13, 2022 July 15, 2022	Sale 100,000.00 Par Value of United States Treasury Note/Bond 3% 15 Jul 2025 @ 99.62%	100,000.00	99,617.19	99,850.04	-232.85
July 14, 2022 July 15, 2022	Sale 215,000.00 Par Value of United States Treasury Note/Bond 2.75% 30 Apr 2027 @ 98.46% Received Accrued Interest of $1,221.06	215,000.00	211,682.62	213,681.11	-1,998.49
July 13, 2022 July 21, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/52 @91.828125 %	150,000.00	137,742.19	137,566.41	175.78
July 27, 2022 July 28, 2022	Sale 65,000.00 Par Value of United States Treasury Note/Bond 2.5% 30 Apr 2024 @ 98.99% Received Accrued Interest of $393.00	65,000.00	64,342.38	64,754.69	-412.31
July 28, 2022 July 29, 2022	Sale 65,000.00 Par Value of United States Treasury Note/Bond 2.5% 30 Apr 2024 @ 99.28% Received Accrued Interest of $397.42	65,000.00	64,529.00	64,754.69	-225.69
July 28, 2022 July 29, 2022	Sale 160,000.00 Par Value of United States Treasury Note/Bond 3% 30 Jun 2024 @ 100.21% Received Accrued Interest of $378.26	160,000.00	160,331.25	159,734.29	596.96
July 29, 2022 August 1, 2022	Sale 80,000.00 Par Value of United States Treasury Note/Bond 3% 30 Jun 2024 @ 100.20% Received Accrued Interest of $208.70	80,000.00	80,162.50	79,867.15	295.35
August 1, 2022 August 2, 2022	Sale 30,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 May 2032 @ 102.30% Received Accrued Interest of $185.16	30,000.00	30,691.41	30,571.71	119.70
August 1, 2022 August 3, 2022	Sale 40,000.00 Par Value of Santander UK Group Holdings PLC Variable 3.823% 03 Nov 2028 @ 94.55% Received Accrued Interest of $382.30	40,000.00	37,818.40	44,103.20	-6,284.80
August 5, 2022 August 8, 2022	Sale 410,000.00 Par Value of United States Treasury Note/Bond 3% 31 Jul 2024 @ 99.55% Received Accrued Interest of $267.39	410,000.00	408,142.19	410,203.31	-2,061.12

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)					
August 9, 2022 August 11, 2022	Sale 25,000.00 Par Value of Global Payments Inc 1.5% 15 Nov 2024 @ 93.47% Received Accrued Interest of $89.58	25,000.00	23,367.25	24,982.50	-1,615.25
July 27, 2022 August 11, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @92.09570313 %	100,000.00	92,095.70	89,510.16	2,585.54
July 28, 2022 August 11, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @92.953125 %	25,000.00	23,238.28	22,377.54	860.74
July 26, 2022 August 11, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/52 @88.70703125 %	50,000.00	44,353.52	43,436.20	917.32
July 27, 2022 August 11, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/52 @88.89257813 %	75,000.00	66,669.43	65,154.30	1,515.13
July 28, 2022 August 11, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 8/15/52 @100.21875 %	50,000.00	50,109.38	49,375.00	734.38
August 11, 2022 August 12, 2022	Sale 20,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 May 2032 @ 100.95% Received Accrued Interest of $139.06	20,000.00	20,190.63	20,381.15	-190.52
August 11, 2022 August 12, 2022	Sale 40,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 94.50% Received Accrued Interest of $278.13	40,000.00	37,801.07	38,503.02	-701.95
August 12, 2022 August 15, 2022	Sale 37,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 94.72% Received Accrued Interest of $265.94	37,000.00	35,045.94	35,615.29	-569.35

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
August 8, 2022 August 18, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @93.40625 %	75,000.00	70,054.69	68,806.64	1,248.05
August 17, 2022 August 18, 2022	Sale 180,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 Jun 2025 @ 99.01% Received Accrued Interest of $904.92	180,000.00	178,221.09	179,379.67	-1,158.58
August 18, 2022 August 19, 2022	Sale 10,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 May 2024 @ 98.72% Received Accrued Interest of $54.64	10,000.00	9,871.89	9,965.66	-93.77
August 22, 2022 August 23, 2022	Sale 165,000.00 Par Value of United States Treasury Note/Bond 3% 30 Jun 2024 @ 99.38% Received Accrued Interest of $726.36	165,000.00	163,977.79	164,725.99	-748.20
August 24, 2022 August 25, 2022	Sale 25,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 May 2024 @ 98.64% Received Accrued Interest of $146.86	25,000.00	24,661.13	24,914.14	-253.01
August 24, 2022 August 25, 2022	Sale 115,000.00 Par Value of United States Treasury Note/Bond 3.25% 30 Jun 2027 @ 100.06% Received Accrued Interest of $568.75	115,000.00	115,070.32	115,575.81	-505.49
September 1, 2022 September 2, 2022	Sale 215,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 76.83% Received Accrued Interest of $1,285.33	215,000.00	165,180.47	199,291.09	-34,110.62
September 1, 2022 September 2, 2022	Sale 320,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 93.37% Received Accrued Interest of $469.57	320,000.00	298,787.50	310,635.40	-11,847.90
September 12, 2022 September 14, 2022	Sale 20,000.00 Par Value of Oncor Electric Delivery Co LLC 4.6% 01 Jun 2052 @ 96.55% Received Accrued Interest of $291.33	20,000.00	19,309.80	19,819.40	-509.60

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)					
September 12, 2022 September 14, 2022	Sale 20,000.00 Par Value of PECO Energy Co 4.6% 15 May 2052 @ 96.60% Received Accrued Interest of $281.11	20,000.00	19,320.00	19,855.40	-535.40
September 12, 2022 September 14, 2022	Sale 10,000.00 Par Value of Morgan Stanley Variable 2.239% 21 Jul 2032 @ 80.45% Received Accrued Interest of $32.96	10,000.00	8,045.30	9,094.50	-1,049.20
September 12, 2022 September 14, 2022	Sale 20,000.00 Par Value of Vodafone Group PLC 4.875% 19 Jun 2049 @ 87.74% Received Accrued Interest of $230.21	20,000.00	17,547.80	22,998.36	-5,450.56
September 12, 2022 September 14, 2022	Sale 15,000.00 Par Value of BAT Capital Corp 5.65% 16 Mar 2052 @ 83.75% Received Accrued Interest of $419.04	15,000.00	12,562.80	14,475.45	-1,912.65
September 12, 2022 September 14, 2022	Sale 40,000.00 Par Value of Boeing Co/The 1.433% 04 Feb 2024 @ 95.95% Received Accrued Interest of $63.69	40,000.00	38,378.80	40,134.00	-1,755.20
September 12, 2022 September 14, 2022	Sale 20,000.00 Par Value of Becton Dickinson and Co 4.298% 22 Aug 2032 @ 96.50% Received Accrued Interest of $52.53	20,000.00	19,300.60	20,000.00	-699.40
September 12, 2022 September 14, 2022	Sale 25,000.00 Par Value of Southern Co Gas Capital Corp 3.25% 15 Jun 2026 @ 95.63% Received Accrued Interest of $200.87	25,000.00	23,906.50	25,835.50	-1,929.00
September 12, 2022 September 14, 2022	Sale 50,000.00 Par Value of Berkshire Hathaway Finance Corp 3.85% 15 Mar 2052 @ 84.70% Received Accrued Interest of $957.15	50,000.00	42,349.50	49,808.95	-7,459.45
September 12, 2022 September 14, 2022	Sale 100,000.00 Par Value of Bank of America Corp Variable 1.658% 11 Mar 2027 @ 89.55% Received Accrued Interest of $13.82	100,000.00	89,552.00	100,608.96	-11,056.96
September 12, 2022 September 14, 2022	Sale 30,000.00 Par Value of Wells Fargo & Co Variable 3.526% 24 Mar 2028 @ 94.11% Received Accrued Interest of $499.52	30,000.00	28,232.10	30,000.00	-1,767.90

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)					
September 12, 2022 September 14, 2022	Sale 35,000.00 Par Value of Charles Schwab Corp/The 2.9% 03 Mar 2032 @ 87.80% Received Accrued Interest of $31.01	35,000.00	30,730.35	34,921.60	-4,191.25
September 12, 2022 September 14, 2022	Sale 15,000.00 Par Value of JBS USA LUX SA / JBS USA Food Co / JBS USA Finance Inc 6.5% 01 Dec 2052 @ 102.54% Received Accrued Interest of $224.79	15,000.00	15,381.00	14,808.90	572.10
September 12, 2022 September 14, 2022	Sale 10,000.00 Par Value of Oracle Corp 3.95% 25 Mar 2051 @ 72.04% Received Accrued Interest of $185.43	10,000.00	7,203.80	10,282.76	-3,078.96
September 12, 2022 September 14, 2022	Sale 5,000.00 Par Value of Morgan Stanley Variable 2.511% 20 Oct 2032 @ 81.98% Received Accrued Interest of $50.22	5,000.00	4,098.90	4,741.75	-642.85
September 12, 2022 September 14, 2022	Sale 5,000.00 Par Value of Apple Inc 3.85% 04 May 2043 @ 90.97% Received Accrued Interest of $69.51	5,000.00	4,548.70	5,867.80	-1,319.10
September 12, 2022 September 14, 2022	Sale 35,000.00 Par Value of Wells Fargo & Co Variable 2.164% 11 Feb 2026 @ 93.98% Received Accrued Interest of $69.43	35,000.00	32,893.35	36,248.10	-3,354.75
September 12, 2022 September 14, 2022	Sale 15,000.00 Par Value of VICI Properties LP 5.125% 15 May 2032 @ 94.91% Received Accrued Interest of $288.28	15,000.00	14,236.95	14,943.67	-706.72
September 12, 2022 September 14, 2022	Sale 5,000.00 Par Value of Oracle Corp 2.8% 01 Apr 2027 @ 91.54% Received Accrued Interest of $63.39	5,000.00	4,577.10	5,203.10	-626.00
September 12, 2022 September 14, 2022	Sale 20,000.00 Par Value of Humana Inc 3.7% 23 Mar 2029 @ 94.38% Received Accrued Interest of $351.50	20,000.00	18,876.20	19,974.40	-1,098.20

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 12, 2022 September 14, 2022	Sale 5,000.00 Par Value of American Transmission Systems Inc 2.65% 15 Jan 2032 @ 83.69% Received Accrued Interest of $21.72	5,000.00	4,184.40	4,986.20	-801.80
September 12, 2022 September 14, 2022	Sale 25,000.00 Par Value of BAT Capital Corp 4.39% 15 Aug 2037 @ 78.59% Received Accrued Interest of $88.41	25,000.00	19,648.00	21,804.90	-2,156.90
September 12, 2022 September 14, 2022	Sale 10,000.00 Par Value of GLP Capital LP / GLP Financing II Inc 5.25% 01 Jun 2025 @ 99.16% Received Accrued Interest of $150.21	10,000.00	9,915.80	10,772.00	-856.20
September 12, 2022 September 14, 2022	Sale 15,000.00 Par Value of Bank of America Corp Variable 2.972% 04 Feb 2033 @ 83.95% Received Accrued Interest of $49.53	15,000.00	12,592.50	13,116.90	-524.40
September 12, 2022 September 14, 2022	Sale 20,000.00 Par Value of Goldman Sachs Group Inc/The Variable 1.093% 09 Dec 2026 @ 88.59% Received Accrued Interest of $57.69	20,000.00	17,717.40	19,693.20	-1,975.80
September 12, 2022 September 14, 2022	Sale 10,000.00 Par Value of HCA Inc 4.625% 15 Mar 2052 @ 81.86% Received Accrued Interest of $237.67	10,000.00	8,185.60	10,108.15	-1,922.55
September 12, 2022 September 14, 2022	Sale 15,000.00 Par Value of HCA Inc 5.25% 15 Jun 2026 @ 100.28% Received Accrued Interest of $194.69	15,000.00	15,041.25	17,168.70	-2,127.45
September 12, 2022 September 14, 2022	Sale 55,000.00 Par Value of AT&T Inc 3.8% 15 Feb 2027 @ 97.45% Received Accrued Interest of $168.36	55,000.00	53,597.50	55,824.18	-2,226.68
September 12, 2022 September 14, 2022	Sale 25,000.00 Par Value of AT&T Inc 4.75% 15 May 2046 @ 91.63% Received Accrued Interest of $392.53	25,000.00	22,906.75	24,031.83	-1,125.08
September 12, 2022 September 14, 2022	Sale 10,000.00 Par Value of Bank of America Corp Variable 3.824% 20 Jan 2028 @ 95.47% Received Accrued Interest of $57.36	10,000.00	9,546.70	11,166.60	-1,619.90

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)					
September 12, 2022 September 14, 2022	Sale 25,000.00 Par Value of Starbucks Corp 3% 14 Feb 2032 @ 86.75% Received Accrued Interest of $62.50	25,000.00	21,686.25	24,952.75	-3,266.50
September 12, 2022 September 14, 2022	Sale 10,000.00 Par Value of Moody's Corp 3.75% 25 Feb 2052 @ 81.39% Received Accrued Interest of $19.79	10,000.00	8,139.10	9,828.20	-1,689.10
September 12, 2022 September 14, 2022	Sale 15,000.00 Par Value of Piedmont Natural Gas Co 5.05% 15 May 2052 @ 95.87% Received Accrued Interest of $254.60	15,000.00	14,380.35	14,869.35	-489.00
September 12, 2022 September 14, 2022	Sale 15,000.00 Par Value of Citigroup Inc Variable 2.561% 01 May 2032 @ 81.78% Received Accrued Interest of $141.92	15,000.00	12,266.55	14,352.75	-2,086.20
September 12, 2022 September 14, 2022	Sale 5,000.00 Par Value of Verizon Communications Inc 2.355% 15 Mar 2032 @ 81.96% Received Accrued Interest of $58.55	5,000.00	4,098.15	4,993.77	-895.62
September 12, 2022 September 14, 2022	Sale 40,000.00 Par Value of NextEra Energy Capital Holdings Inc 5% 15 Jul 2032 @ 101.23% Received Accrued Interest of $450.00	40,000.00	40,492.80	39,970.00	522.80
September 12, 2022 September 14, 2022	Sale 5,000.00 Par Value of Shell International Finance BV 4% 10 May 2046 @ 86.93% Received Accrued Interest of $68.89	5,000.00	4,346.25	5,341.50	-995.25
September 12, 2022 September 14, 2022	Sale 20,000.00 Par Value of Magallanes Inc 5.141% 15 Mar 2052 @ 80.08% Received Accrued Interest of $511.24	20,000.00	16,016.20	18,912.53	-2,896.33
September 12, 2022 September 14, 2022	Sale 10,000.00 Par Value of Cigna Corp New Note 3.400% 3/01/27 @ 95.58% Received Accrued Interest of $12.28	10,000.00	9,558.30	10,366.00	-807.70
September 12, 2022 September 14, 2022	Sale 20,000.00 Par Value of Alexandria Real Estate E 4.9% 15 Dec 2030 @ 99.26% Received Accrued Interest of $242.28	20,000.00	19,851.40	20,546.80	-695.40

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)					
September 12, 2022 September 14, 2022	Sale 10,000.00 Par Value of GLP Capital LP / GLP Financing II Inc 3.35% 01 Sep 2024 @ 95.53% Received Accrued Interest of $12.10	10,000.00	9,553.30	10,404.20	-850.90
September 12, 2022 September 14, 2022	Sale 15,000.00 Par Value of Goldman Sachs Group Inc/The Variable 2.383% 21 Jul 2032 @ 80.40% Received Accrued Interest of $52.62	15,000.00	12,059.70	12,281.25	-221.55
September 12, 2022 September 14, 2022	Sale 15,000.00 Par Value of Intercontinental Exchange Inc 1.85% 15 Sep 2032 @ 78.59% Received Accrued Interest of $137.98	15,000.00	11,788.95	13,508.40	-1,719.45
September 12, 2022 September 14, 2022	Sale 10,000.00 Par Value of Progressive Corp/The 3.2% 26 Mar 2030 @ 92.36% Received Accrued Interest of $149.33	10,000.00	9,236.30	9,404.60	-168.30
September 12, 2022 September 14, 2022	Sale 25,000.00 Par Value of Bayer US Finance II LLC 2.85% 15 Apr 2025 @ 94.69% Received Accrued Interest of $294.90	25,000.00	23,672.25	25,574.75	-1,902.50
September 12, 2022 September 14, 2022	Sale 20,000.00 Par Value of T-Mobile USA Inc 3.75% 15 Apr 2027 @ 95.61% Received Accrued Interest of $310.42	20,000.00	19,121.80	21,937.75	-2,815.95
September 12, 2022 September 14, 2022	Sale 17,000.00 Par Value of Apple Inc 2.65% 08 Feb 2051 @ 71.77% Received Accrued Interest of $45.05	17,000.00	12,200.05	16,724.09	-4,524.04
September 12, 2022 September 14, 2022	Sale 60,000.00 Par Value of S&P Global Inc Note 4.75% 8/01/2028 @ 101.85% Received Accrued Interest of $340.42	60,000.00	61,111.80	67,686.60	-6,574.80
September 12, 2022 September 14, 2022	Sale 25,000.00 Par Value of Cboe Global Markets Inc 3% 16 Mar 2032 @ 88.19% Received Accrued Interest of $370.83	25,000.00	22,047.25	24,886.50	-2,839.25
September 12, 2022 September 14, 2022	Sale 5,000.00 Par Value of Citigroup Inc Variable 3.352% 24 Apr 2025 @ 98.02% Received Accrued Interest of $65.18	5,000.00	4,900.95	4,932.10	-31.15

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)					
September 12, 2022 September 14, 2022	Sale 70,000.00 Par Value of JPMorgan Chase & Co Variable 3.559% 23 Apr 2024 @ 99.48% Received Accrued Interest of $975.76	70,000.00	69,632.50	72,201.50	-2,569.00
September 12, 2022 September 14, 2022	Sale 33,000.00 Par Value of Piedmont Natural Gas Co Inc 3.5% 01 Jun 2029 @ 92.77% Received Accrued Interest of $330.46	33,000.00	30,614.76	33,789.03	-3,174.27
September 12, 2022 September 14, 2022	Sale 15,000.00 Par Value of American Express Co 2.55% 04 Mar 2027 @ 92.86% Received Accrued Interest of $10.63	15,000.00	13,928.85	14,986.05	-1,057.20
September 12, 2022 September 14, 2022	Sale 27,000.00 Par Value of Virginia Electric and Power Co 2.45% 15 Dec 2050 @ 65.30% Received Accrued Interest of $163.54	27,000.00	17,630.73	22,046.58	-4,415.85
September 12, 2022 September 14, 2022	Sale 55,000.00 Par Value of Aetna Inc 2.8% 15 Jun 2023 @ 99.14% Received Accrued Interest of $380.72	55,000.00	54,524.25	54,919.70	-395.45
September 12, 2022 September 14, 2022	Sale 30,000.00 Par Value of Southwestern Electric Power Co 2.75% 01 Oct 2026 @ 93.25% Received Accrued Interest of $373.54	30,000.00	27,975.30	29,968.80	-1,993.50
September 12, 2022 September 14, 2022	Sale 25,000.00 Par Value of Santander UK Group Holdings PLC Variable 4.796% 15 Nov 2024 @ 99.64% Received Accrued Interest of $396.34	25,000.00	24,910.25	27,720.07	-2,809.82
September 12, 2022 September 14, 2022	Sale 5,000.00 Par Value of HSBC Holdings PLC Variable 4.292% 12 Sep 2026 @ 97.14% Received Accrued Interest of $1.19	5,000.00	4,857.15	5,564.85	-707.70
September 12, 2022 September 14, 2022	Sale 20,000.00 Par Value of Kraft Heinz Foods Co 5.2% 15 Jul 2045 @ 93.72% Received Accrued Interest of $170.44	20,000.00	18,744.00	20,798.88	-2,054.88
September 12, 2022 September 14, 2022	Sale 20,000.00 Par Value of UnitedHealth Group Inc 4.75% 15 May 2052 @ 97.98% Received Accrued Interest of $300.83	20,000.00	19,596.00	19,820.00	-224.00

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)					
September 12, 2022 September 14, 2022	Sale 30,000.00 Par Value of Macquarie Group Ltd Variable 1.201% 14 Oct 2025 @ 92.39% Received Accrued Interest of $150.13	30,000.00	27,717.60	29,952.60	-2,235.00
September 12, 2022 September 14, 2022	Sale 50,000.00 Par Value of Nationwide Building Society Variable 3.766% 08 Mar 2024 @ 99.46% Received Accrued Interest of $31.38	50,000.00	49,729.50	52,356.31	-2,626.81
September 12, 2022 September 14, 2022	Sale 27,000.00 Par Value of Aercap Ireland Cap/Globa 2.45% 29 Oct 2026 @ 88.09% Received Accrued Interest of $248.06	27,000.00	23,783.49	25,927.57	-2,144.08
September 12, 2022 September 14, 2022	Sale 25,000.00 Par Value of Credit Suisse Group AG Variable 1.305% 02 Feb 2027 @ 83.84% Received Accrued Interest of $38.06	25,000.00	20,959.25	24,500.70	-3,541.45
September 13, 2022 September 14, 2022	Sale 100,000.00 Par Value of United States Treasury Note/Bond 3.125% 15 Aug 2025 @ 98.27% Received Accrued Interest of $254.76	100,000.00	98,268.52	99,750.00	-1,481.48
August 12, 2022 September 14, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @88.59960938 %	25,000.00	22,149.90	22,192.19	-42.29
August 22, 2022 September 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @86.890625 %	75,000.00	65,167.97	66,576.56	-1,408.59
August 12, 2022 September 14, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/52 @91.83203125 %	25,000.00	22,958.01	23,047.27	-89.26
August 22, 2022 September 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/52 @90.37695313 %	75,000.00	67,782.71	69,141.79	-1,359.08
August 23, 2022 September 14, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/52 @90.62695313 %	25,000.00	22,656.74	23,047.27	-390.53

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)					
September 2, 2022 September 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 9/15/52 @97.59570313 %	50,000.00	48,797.85	50,027.34	-1,229.49
September 12, 2022 September 21, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/52 @89.95703125 %	75,000.00	67,467.77	69,966.80	-2,499.03
September 22, 2022 September 23, 2022	Sale 257,000.00 Par Value of United States Treasury Note/Bond 3.25% 31 Aug 2024 @ 98.39% Received Accrued Interest of $530.68	257,000.00	252,868.54	255,999.55	-3,131.01
September 22, 2022 September 26, 2022	Sale 15,000.00 Par Value of Credit Suisse Group AG 4.282% 09 Jan 2028 @ 87.82% Received Accrued Interest of $137.38	15,000.00	13,172.70	16,603.26	-3,430.56
September 28, 2022 September 29, 2022	Sale 220,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 95.77% Received Accrued Interest of $550.76	220,000.00	210,692.56	216,767.20	-6,074.64
September 28, 2022 September 29, 2022	Sale 347,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 95.92% Received Accrued Interest of $868.70	347,000.00	332,841.11	341,901.00	-9,059.89
September 28, 2022 September 29, 2022	Sale 249,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 95.39% Received Accrued Interest of $623.36	249,000.00	237,532.38	245,341.05	-7,808.67
October 4, 2022 October 5, 2022	Sale 68,000.00 Par Value of United States Treasury Note/Bond 3.25% 31 Aug 2024 @ 98.50% Received Accrued Interest of $213.67	68,000.00	66,978.67	67,735.29	-756.62
September 21, 2022 October 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2052 @82.95898438 %	50,000.00	41,479.49	43,651.86	-2,172.37
September 21, 2022 October 13, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2052 @86.33398438 %	25,000.00	21,583.50	22,670.51	-1,087.01

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)					
September 27, 2022 October 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2052 @83.0703125 %	50,000.00	41,535.16	45,341.01	-3,805.85
October 3, 2022 October 13, 2022	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.500%15 Oct 2052 @95.921875 %	200,000.00	191,843.75	198,563.70	-6,719.95
October 6, 2022 October 13, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 5.000%15 Oct 2052 @97.89257813 %	25,000.00	24,473.14	24,976.57	-503.43
October 12, 2022 October 13, 2022	Sale 106,000.00 Par Value of United States Treasury Note/Bond 3.5% 15 Sep 2025 @ 97.69% Received Accrued Interest of $286.96	106,000.00	103,552.89	105,260.11	-1,707.22
October 14, 2022 October 18, 2022	Sale 10,000.00 Par Value of Broadcom Inc 4.3% 15 Nov 2032 @ 82.78% Received Accrued Interest of $182.75	10,000.00	8,278.30	11,237.70	-2,959.40
October 11, 2022 October 20, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2052 @85.046875 %	75,000.00	63,785.16	67,441.41	-3,656.25
October 21, 2022 October 24, 2022	Sale 32,000.00 Par Value of United States Treasury Note/Bond 4.125% 30 Sep 2027 @ 99.00% Received Accrued Interest of $87.03	32,000.00	31,681.25	32,074.49	-393.24
October 26, 2022 October 27, 2022	Sale 165,000.00 Par Value of United States Treasury Note/Bond 4.125% 30 Sep 2027 @ 99.62% Received Accrued Interest of $504.86	165,000.00	164,380.01	165,384.10	-1,004.09
October 26, 2022 October 27, 2022	Sale 82,000.00 Par Value of United States Treasury Note/Bond 4.125% 30 Sep 2027 @ 99.62% Received Accrued Interest of $250.90	82,000.00	81,691.88	82,190.88	-499.00
November 2, 2022 November 3, 2022	Sale 206,000.00 Par Value of United States Treasury Note/Bond 4.25% 15 Oct 2025 @ 99.35% Received Accrued Interest of $456.99	206,000.00	204,655.75	205,769.84	-1,114.09

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)					
November 4, 2022 November 7, 2022	Sale 129,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 88.69% Received Accrued Interest of $809.76	129,000.00	114,409.79	120,291.28	-5,881.49
November 8, 2022 November 9, 2022	Sale 16,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 78.76% Received Accrued Interest of $112.17	16,000.00	12,602.17	14,154.36	-1,552.19
November 9, 2022 November 10, 2022	Sale 15,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 88.75% Received Accrued Interest of $97.52	15,000.00	13,312.50	13,959.69	-647.19
October 17, 2022 November 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 52 @82.12695312 %	50,000.00	41,063.48	42,615.51	-1,552.03
October 17, 2022 November 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Nov 2052 @85.14453125 %	100,000.00	85,144.53	87,886.16	-2,741.63
October 21, 2022 November 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 52 @80.33007812 %	50,000.00	40,165.04	42,615.51	-2,450.47
October 21, 2022 November 14, 2022	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 52 @80.33007812 %	50,000.00	40,165.04	42,615.51	2,450.47
October 17, 2022 November 14, 2022	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Nov 2052 @85.14453125 %	100,000.00	85,144.53	87,886.16	2,741.63
October 17, 2022 November 14, 2022	Reversal of Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 52 @82.12695312 %	50,000.00	41,063.48	42,615.51	1,552.03

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)					
October 26, 2022 November 14, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @78.86132813 %	25,000.00	19,715.33	20,741.21	-1,025.88
November 1, 2022 November 14, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @78.93945313 %	25,000.00	19,734.86	20,741.21	-1,006.35
October 21, 2022 November 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 52 @80.33007813 %	50,000.00	40,165.04	42,069.66	-1,904.62
November 7, 2022 November 14, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 52 @81.40625 %	25,000.00	20,351.56	21,034.83	-683.27
November 7, 2022 November 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.500%15 Nov 2052 @93.546875 %	100,000.00	93,546.88	95,816.41	-2,269.53
November 4, 2022 November 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.500%15 Nov 2052 @93.59570313 %	100,000.00	93,595.70	95,816.40	-2,220.70
November 4, 2022 November 14, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 5.000%15 Nov 2052 @96.203125 %	25,000.00	24,050.78	24,437.50	-386.72
October 17, 2022 November 14, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 52 @82.12695313 %	50,000.00	41,063.48	43,055.18	-1,991.70
October 17, 2022 November 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Nov 2052 @85.14453125 %	100,000.00	85,144.53	88,076.17	-2,931.64
November 7, 2022 November 14, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 5.000%15 Nov 2052 @96.21875 %	25,000.00	24,054.69	24,445.31	-390.62

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)					
November 22, 2022 November 25, 2022	Sale 5,000.00 Par Value of AT&T Inc 3.8% 01 Dec 2057 @ 72.14% Received Accrued Interest of $91.83	5,000.00	3,607.00	5,228.22	-1,621.22
November 23, 2022 November 25, 2022	Sale 51,000.00 Par Value of United States Of Amer Treas Notes 4.25% Nts 31 Oct 2027 USD 'AF-2027' @ 100.81% Received Accrued Interest of $145.29	51,000.00	51,411.36	50,786.11	625.25
November 23, 2022 November 25, 2022	Sale 51,000.00 Par Value of United States Of Amer Treas Notes 4.25% Nts 31 Oct 2027 USD 'AF-2027' @ 100.80% Received Accrued Interest of $145.29	51,000.00	51,409.38	50,786.12	623.26
December 5, 2022 December 13, 2022	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.000%15 Dec 2052 @94.87695313 %	200,000.00	189,753.91	181,343.75	8,410.16
November 28, 2022 December 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2052 @85.06445313 %	50,000.00	42,532.23	40,624.99	1,907.24
November 30, 2022 December 13, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2052 @84.62695313 %	75,000.00	63,470.21	60,937.50	2,532.71
November 23, 2022 December 13, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2052 @81.89453125 %	25,000.00	20,473.63	19,727.05	746.58
November 28, 2022 December 13, 2022	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2052 @82.09765625 %	25,000.00	20,524.41	19,727.05	797.36
December 7, 2022 December 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 5% 15 Dec 2049 @100 %	50,000.00	50,000.00	48,052.73	1,947.27
December 7, 2022 December 13, 2022	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.500%15 Dec 2052 @97.89257813 %	200,000.00	195,785.16	186,984.38	8,800.78

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)					
December 13, 2022 December 15, 2022	Sale 25,000.00 Par Value of Constellation Brands Inc 2.25% 01 Aug 2031 @ 81.85% Received Accrued Interest of $209.38	25,000.00	20,462.50	19,988.50	474.00
December 14, 2022 December 15, 2022	Sale 114,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2025 @ 101.51% Received Accrued Interest of $425.14	114,000.00	115,723.36	114,007.91	1,715.45
December 14, 2022 December 16, 2022	Sale 10,000.00 Par Value of Duke Energy Corp 2.55% 15 Jun 2031 @ 84.44% Received Accrued Interest of $0.71	10,000.00	8,443.80	9,986.80	-1,543.00
December 15, 2022 December 16, 2022	Sale 88,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2025 @ 101.51% Received Accrued Interest of $339.12	88,000.00	89,330.31	88,006.11	1,324.20
December 12, 2022 December 20, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500%15 Dec 50 @87.6875 %	150,000.00	131,531.25	125,935.55	5,595.70
December 27, 2022 December 28, 2022	Sale 39,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Nov 2027 @ 99.89% Received Accrued Interest of $116.25	39,000.00	38,955.76	38,903.47	52.29
December 28, 2022 December 29, 2022	Sale 93,000.00 Par Value of United States Treasury Note/Bond 4.5% 30 Nov 2024 @ 100.23% Received Accrued Interest of $333.42	93,000.00	93,214.34	93,059.76	154.58
December 28, 2022 December 29, 2022	Sale 86,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Oct 2027 @ 100.52% Received Accrued Interest of $578.18	86,000.00	86,448.45	86,186.26	262.19
December 28, 2022 December 29, 2022	Sale 69,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Oct 2027 @ 100.48% Received Accrued Interest of $463.89	69,000.00	69,327.82	69,149.44	178.38
December 28, 2022 December 29, 2022	Sale 43,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Oct 2027 @ 100.65% Received Accrued Interest of $289.09	43,000.00	43,280.68	43,093.13	187.55

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)					
January 3, 2023 January 4, 2023	Sale 51,000.00 Par Value of United States Treasury Note/Bond 4.5% 30 Nov 2024 @ 100.10% Received Accrued Interest of $220.67	51,000.00	51,050.96	51,032.77	18.19
January 4, 2023 January 5, 2023	Sale 42,000.00 Par Value of United States Treasury Note/Bond 4.5% 30 Nov 2024 @ 100.18% Received Accrued Interest of $186.92	42,000.00	42,074.91	42,026.99	47.92
January 4, 2023 January 5, 2023	Sale 43,000.00 Par Value of United States Treasury Note/Bond 4.5% 30 Nov 2024 @ 100.11% Received Accrued Interest of $191.37	43,000.00	43,047.89	43,027.63	20.26
January 9, 2023 January 12, 2023	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR 5.000% 15 Jan 2050 @100.08007813 %	200,000.00	200,160.16	199,730.17	429.99
January 5, 2023 January 12, 2023	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/53 @85.03320313 %	125,000.00	106,291.50	106,110.35	181.15
January 4, 2023 January 12, 2023	Sale 100,000.00 Par Value 100,000.00 Current Face of Fnma Tba 30yr Mpt 4.500% 1/15/48 @97.12695313 %	100,000.00	97,126.95	97,906.25	-779.30
January 5, 2023 January 12, 2023	Sale 100,000.00 Par Value 100,000.00 Current Face of Fnma Tba 30yr Mpt 4.500% 1/15/48 @96.93945313 %	100,000.00	96,939.45	97,906.25	-966.80
January 6, 2023 January 12, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR 5.000% 15 Jan 2050 @99.87695313 %	50,000.00	49,938.48	49,986.33	-47.85
January 17, 2023 January 19, 2023	Sale 1,000.00 Par Value of Invitation Homes Operating Partnership LP 2% 15 Aug 2031 @ 77.43% Received Accrued Interest of $8.56	1,000.00	774.32	735.99	38.33
January 4, 2023 January 23, 2023	Sale 150,000.00 Par Value 150,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 1/15/53 @87.296875 %	150,000.00	130,945.31	131,660.16	-714.85

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)					
January 26, 2023 January 27, 2023	Sale 107,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Nov 2027 @ 101.34% Received Accrued Interest of $660.67	107,000.00	108,433.63	106,701.65	1,731.98
January 25, 2023 January 27, 2023	Sale 15,000.00 Par Value of Hsbc Holdings Plc 2.871% 22 Nov 2032 @ 81.98% Received Accrued Interest of $77.76	15,000.00	12,296.85	13,576.50	-1,279.65
January 26, 2023 January 27, 2023	Sale 140,000.00 Par Value of United States Treasury Note/Bond 4.5% 30 Nov 2024 @ 100.34% Received Accrued Interest of $1,003.85	140,000.00	140,470.31	140,089.96	380.35
January 26, 2023 January 30, 2023	Sale 20,000.00 Par Value of AT&T Inc 4.75% 15 May 2046 @ 92.09% Received Accrued Interest of $197.92	20,000.00	18,417.00	19,225.46	-808.46
January 27, 2023 January 30, 2023	Sale 55,000.00 Par Value of United States Treasury Note/Bond 4.5% 30 Nov 2024 @ 100.28% Received Accrued Interest of $414.77	55,000.00	55,151.46	55,035.34	116.12
January 30, 2023 January 31, 2023	Sale 35,000.00 Par Value of United States Treasury Note/Bond 4.5% 30 Nov 2024 @ 100.23% Received Accrued Interest of $268.27	35,000.00	35,079.98	35,022.49	57.49
February 1, 2023 February 2, 2023	Sale 26,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 107.42% Received Accrued Interest of $226.96	26,000.00	27,929.20	26,351.01	1,578.19
February 2, 2023 February 6, 2023	Sale 25,000.00 Par Value of Bank of America Corp Variable 2.687% 22 Apr 2032 @ 85.78% Received Accrued Interest of $194.06	25,000.00	21,446.00	22,449.42	-1,003.42
February 8, 2023 February 9, 2023	Sale 139,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 Jan 2026 @ 99.38% Received Accrued Interest of $371.98	139,000.00	138,142.11	138,780.20	-638.09
February 8, 2023 February 9, 2023	Sale 53,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 105.17% Received Accrued Interest of $503.65	53,000.00	55,740.89	54,078.07	1,662.82

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
February 9, 2023 February 13, 2023	Sale 25,000.00 Par Value of Bank of America Corp Variable 2.592% 29 Apr 2031 @ 85.31% Received Accrued Interest of $187.20	25,000.00	21,328.00	21,522.00	-194.00
February 1, 2023 February 13, 2023	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/53 @87.59570313 %	125,000.00	109,494.63	106,376.95	3,117.68
February 2, 2023 February 13, 2023	Sale 100,000.00 Par Value 100,000.00 Current Face of Fnma Tba 30yr Mpt 4.500% 2/15/48 @99.45507813 %	100,000.00	99,455.08	97,031.25	2,423.83
February 7, 2023 February 13, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 2/15/53 @99.46875 %	50,000.00	49,734.38	50,006.25	-271.87
February 1, 2023 February 13, 2023	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/53 @87.59570313 %	100,000.00	87,595.70	85,601.56	1,994.14
February 13, 2023 February 14, 2023	Sale 25,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 Jan 2026 @ 99.01% Received Accrued Interest of $80.28	25,000.00	24,752.93	24,960.47	-207.54
January 18, 2023 February 21, 2023	Sale 150,000.00 Par Value 150,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 2/15/51 @90.15039063 %	150,000.00	135,225.59	131,056.64	4,168.95
February 17, 2023 February 21, 2023	Sale 139,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 102.24% Received Accrued Interest of $1,552.23	139,000.00	142,113.77	141,371.90	741.87
February 21, 2023 February 22, 2023	Sale 195,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 101.28% Received Accrued Interest of $2,199.81	195,000.00	197,500.39	198,327.49	-827.10
February 22, 2023 February 23, 2023	Sale 93,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jan 2025 @ 98.92% Received Accrued Interest of $243.74	93,000.00	91,997.55	92,698.58	-701.03

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)					
February 22, 2023 February 23, 2023	Sale 78,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Dec 2027 @ 98.80% Received Accrued Interest of $450.87	78,000.00	77,066.06	77,839.83	-773.77
February 22, 2023 February 23, 2023	Sale 78,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Dec 2027 @ 98.65% Received Accrued Interest of $450.87	78,000.00	76,948.13	77,839.82	-891.69
February 23, 2023 February 24, 2023	Sale 61,000.00 Par Value of United States Treasury Note/Bond 3.5% 31 Jan 2028 @ 97.13% Received Accrued Interest of $141.55	61,000.00	59,251.02	60,803.57	-1,552.55
February 27, 2023 February 28, 2023	Sale 92,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jan 2025 @ 98.71% Received Accrued Interest of $293.54	92,000.00	90,809.78	91,701.83	-892.05
March 2, 2023 March 3, 2023	Sale 140,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Dec 2027 @ 97.81% Received Accrued Interest of $929.14	140,000.00	136,929.42	139,712.52	-2,783.10
March 8, 2023 March 9, 2023	Sale 78,000.00 Par Value of United States Treasury Note/Bond 4% 15 Feb 2026 @ 97.97% Received Accrued Interest of $189.61	78,000.00	76,418.67	77,763.54	-1,344.87
March 8, 2023 March 9, 2023	Sale 78,000.00 Par Value of United States Treasury Note/Bond 4% 15 Feb 2026 @ 97.97% Received Accrued Interest of $189.61	78,000.00	76,418.67	77,763.54	-1,344.87
March 9, 2023 March 10, 2023	Sale 78,000.00 Par Value of United States Treasury Note/Bond 4% 15 Feb 2026 @ 98.07% Received Accrued Interest of $198.23	78,000.00	76,492.51	77,763.54	-1,271.03
February 22, 2023 March 13, 2023	Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/53 @84.97265625 %	225,000.00	191,188.48	197,455.48	-6,267.00
February 22, 2023 March 13, 2023	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/53 @84.84765625 %	75,000.00	63,635.74	65,818.49	-2,182.75

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)					
February 22, 2023 March 13, 2023	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/53 @84.84765625 %	75,000.00	63,635.74	65,818.49	2,182.75
February 22, 2023 March 13, 2023	Reversal of Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/53 @84.97265625 %	225,000.00	191,188.48	197,455.48	6,267.00
February 22, 2023 March 13, 2023	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/53 @84.84765625 %	75,000.00	63,635.74	65,791.41	-2,155.67
February 22, 2023 March 13, 2023	Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/53 @84.97265625 %	225,000.00	191,188.48	197,226.56	-6,038.08
March 3, 2023 March 13, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 3/15/53 @97.90820313 %	50,000.00	48,954.10	49,707.03	-752.93
March 13, 2023 March 14, 2023	Sale 51,000.00 Par Value of United States Treasury Note/Bond 3.5% 31 Jan 2028 @ 99.57% Received Accrued Interest of $207.10	51,000.00	50,780.86	50,261.37	519.49
March 13, 2023 March 15, 2023	Sale 10,000.00 Par Value of Bank of America Corp Variable 2.687% 22 Apr 2032 @ 82.02% Received Accrued Interest of $106.73	10,000.00	8,202.00	8,979.77	-777.77
March 6, 2023 March 21, 2023	Sale 150,000.00 Par Value 150,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 3/15/51 @86.25390625 %	150,000.00	129,380.86	135,333.98	-5,953.12
March 22, 2023 March 24, 2023	Sale 5,000.00 Par Value of Credit Suisse Group AG Variable 9.016% 15 Nov 2033 @ 116.63% Received Accrued Interest of $162.79	5,000.00	5,831.25	5,172.33	658.92
March 28, 2023 March 29, 2023	Sale 77,000.00 Par Value of United States Treasury Note/Bond 4.625% 28 Feb 2025 @ 101.02% Received Accrued Interest of $280.64	77,000.00	77,782.03	77,625.62	156.41

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)					
March 29, 2023 March 30, 2023	Sale 81,000.00 Par Value of United States Treasury Note/Bond 4% 29 Feb 2028 @ 101.51% Received Accrued Interest of $264.13	81,000.00	82,221.96	80,506.99	1,714.97
April 3, 2023 April 4, 2023	Sale 36,000.00 Par Value of United States Treasury Note/Bond 4% 29 Feb 2028 @ 101.65% Received Accrued Interest of $136.96	36,000.00	36,594.84	35,780.88	813.96
April 11, 2023 April 12, 2023	Sale 39,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 Mar 2026 @ 102.25% Received Accrued Interest of $137.24	39,000.00	39,877.60	39,075.70	801.90
March 29, 2023 April 13, 2023	Sale 300,000.00 Par Value 300,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/53 @85.56445312 %	300,000.00	256,693.36	254,936.31	1,757.05
April 12, 2023 April 13, 2023	Sale 77,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 Mar 2026 @ 102.58% Received Accrued Interest of $280.64	77,000.00	78,984.37	77,149.46	1,834.91
March 29, 2023 April 13, 2023	Reversal of Sale 300,000.00 Par Value 300,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/53 @85.56445312 %	300,000.00	256,693.36	254,936.31	-1,757.05
March 29, 2023 April 13, 2023	Sale 300,000.00 Par Value 300,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/53 @85.56445313 %	300,000.00	256,693.36	255,093.76	1,599.60
April 3, 2023 April 13, 2023	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 5.500% 4/15/53 @101.12695313 %	175,000.00	176,972.17	177,091.80	-119.63
March 13, 2023 April 13, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 4/15/53 @99.328125 %	50,000.00	49,664.06	48,969.47	694.59
March 28, 2023 April 20, 2023	Sale 150,000.00 Par Value 150,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 4/15/53 @87.453125 %	150,000.00	131,179.69	129,492.19	1,687.50

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 21, 2023 April 24, 2023	Sale 27,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.625% 15 Oct 2027 @ 101.32% Received Accrued Interest of $10.94	27,000.00	27,745.24	27,639.89	105.35
April 24, 2023 April 25, 2023	Sale 15,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.625% 15 Oct 2027 @ 101.61% Received Accrued Interest of $6.76	15,000.00	15,460.90	15,355.50	105.40
April 25, 2023 April 26, 2023	Sale 89,000.00 Par Value of United States Treasury Note/Bond 4% 29 Feb 2028 @ 102.10% Received Accrued Interest of $551.41	89,000.00	90,873.32	88,458.30	2,415.02
April 26, 2023 April 27, 2023	Sale 15,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.625% 15 Oct 2027 @ 102.01% Received Accrued Interest of $8.11	15,000.00	15,528.53	15,355.50	173.03
April 26, 2023 April 27, 2023	Sale 89,000.00 Par Value of United States Treasury Note/Bond 4% 29 Feb 2028 @ 102.34% Received Accrued Interest of $561.09	89,000.00	91,086.08	88,458.29	2,627.79
May 8, 2023 May 9, 2023	Sale 16,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 96.61% Received Accrued Interest of $132.98	16,000.00	15,457.69	15,748.08	-290.39
May 3, 2023 May 11, 2023	Sale 300,000.00 Par Value 300,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @86.78320313 %	300,000.00	260,349.61	256,957.03	3,392.58
May 5, 2023 May 11, 2023	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 5.500% 5/15/53 @100.796875 %	175,000.00	176,394.53	176,920.90	-526.37
May 1, 2023 May 11, 2023	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 5/15/53 @94.92382813 %	200,000.00	189,847.66	190,648.44	-800.78
May 30, 2023 May 31, 2023	Sale 27,000.00 Par Value of United States Treasury Note/Bond 3.625% 31 Mar 2028 @ 99.29% Received Accrued Interest of $163.12	27,000.00	26,806.99	27,094.79	-287.80

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)					
May 30, 2023 May 31, 2023	Sale 34,000.00 Par Value of United States Treasury Note/Bond 3.625% 31 Mar 2028 @ 99.29% Received Accrued Interest of $205.42	34,000.00	33,757.62	34,119.36	-361.74
May 30, 2023 May 31, 2023	Sale 21,000.00 Par Value of United States Treasury Note/Bond 3.625% 31 Mar 2028 @ 99.29% Received Accrued Interest of $126.88	21,000.00	20,849.88	21,073.73	-223.85
May 31, 2023 June 1, 2023	Sale 117,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 98.71% Received Accrued Interest of $394.24	117,000.00	115,484.94	116,716.15	-1,231.21
June 1, 2023 June 2, 2023	Sale 30,000.00 Par Value of United States Treasury Note/Bond 3.625% 31 Mar 2028 @ 99.30% Received Accrued Interest of $187.19	30,000.00	29,789.06	30,105.32	-316.26
June 5, 2023 June 6, 2023	Sale 22,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 73.38% Received Accrued Interest of $26.30	22,000.00	16,143.96	18,935.41	-2,791.45
June 7, 2023 June 8, 2023	Sale 23,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 73.29% Received Accrued Interest of $30.00	23,000.00	16,856.19	19,796.11	-2,939.92
June 7, 2023 June 9, 2023	Sale 10,000.00 Par Value of Morgan Stanley Variable 1.928% 28 Apr 2032 @ 77.61% Received Accrued Interest of $21.96	10,000.00	7,760.90	7,987.32	-226.42
June 9, 2023 June 12, 2023	Sale 44,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 72.97% Received Accrued Interest of $66.96	44,000.00	32,106.25	37,870.81	-5,764.56
June 9, 2023 June 12, 2023	Sale 30,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 73.18% Received Accrued Interest of $45.65	30,000.00	21,953.91	25,821.01	-3,867.10
June 5, 2023 June 13, 2023	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 6/15/53 @94.29882813 %	200,000.00	188,597.66	190,023.44	-1,425.78

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, 2023 June 13, 2023	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @84.890625 %	200,000.00	169,781.25	173,843.75	-4,062.50
June 6, 2023 June 13, 2023	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 5.500% 6/15/53 @99.72070313 %	175,000.00	174,511.23	176,408.20	-1,896.97
June 6, 2023 June 13, 2023	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 6/15/53 @88.20507813 %	150,000.00	132,307.62	133,828.13	-1,520.51
June 21, 2023 June 22, 2023	Sale 44,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 73.78% Received Accrued Interest of $90.87	44,000.00	32,463.75	37,870.81	-5,407.06
June 23, 2023 June 26, 2023	Sale 28,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 73.98% Received Accrued Interest of $63.91	28,000.00	20,713.65	24,099.60	-3,385.95
June 23, 2023 June 26, 2023	Sale 82,000.00 Par Value of United States Treasury Note/Bond 3.5% 30 Apr 2028 @ 97.95% Received Accrued Interest of $444.54	82,000.00	80,322.55	81,826.05	-1,503.50
June 27, 2023 June 28, 2023	Sale 45,000.00 Par Value of United States Of Amer Treas Notes 3.625% NTS 31 May 2028 USD 'Z-2028' @ 98.47% Received Accrued Interest of $124.80	45,000.00	44,310.82	44,630.12	-319.30
June 27, 2023 June 28, 2023	Sale 120,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 May 2025 @ 99.09% Received Accrued Interest of $390.16	120,000.00	118,912.33	119,768.55	-856.22
June 27, 2023 June 28, 2023	Sale 201,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 May 2025 @ 99.08% Received Accrued Interest of $653.52	201,000.00	199,143.11	200,612.31	-1,469.20

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)					
June 27, 2023 June 29, 2023	Sale 25,000.00 Par Value of Bank of America Corp Variable 2.687% 22 Apr 2032 @ 82.64% Received Accrued Interest of $125.02	25,000.00	20,659.25	22,449.41	-1,790.16
June 28, 2023 June 29, 2023	Sale 121,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 May 2025 @ 99.07% Received Accrued Interest of $407.47	121,000.00	119,872.71	120,766.63	-893.92
Total Sales			**$18,250,372.00**	**$18,562,181.74**	**-$284,936.08**
Total Merrill Lynch LLC/FI (fka Banc/Ame) 0773			**$39,420,189.79**	**$39,731,999.53**	**-$284,936.08**
Mizuho Securities Inc./FI 2396					
Purchases					
July 25, 2022 August 1, 2022	Purchase 25,000.00 Par Value of United States Treasury Note/Bond 3% 31 Jul 2024 @ 99.98% Paid Accrued Interest of $2.04	25,000.00	24,994.11	24,994.11	
September 12, 2022 September 13, 2022	Purchase 435,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 98.66% Paid Accrued Interest of $488.17	435,000.00	429,171.68	429,171.68	
November 16, 2022 November 18, 2022	Purchase 9,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 103.64% Paid Accrued Interest of $3.08	9,000.00	9,327.30	9,327.30	
January 30, 2023 March 13, 2023	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 3/15/53 @96.203125 %	200,000.00	192,406.25	192,406.25	
January 30, 2023 March 13, 2023	Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 3/15/53 @96.203125 %	200,000.00	192,406.25	192,406.25	
January 30, 2023 March 13, 2023	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 3/15/53 @96.203125 %	200,000.00	192,406.25	192,406.25	

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)					
March 1, 2023 April 13, 2023	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 4/15/53 @93.2890625 %	200,000.00	186,578.13	186,578.13	
March 3, 2023 April 13, 2023	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 4/15/53 @95.84375 %	100,000.00	95,843.75	95,843.75	
March 3, 2023 April 13, 2023	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 4/15/53 @95.84375 %	100,000.00	95,843.75	95,843.75	
March 1, 2023 April 13, 2023	Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 4/15/53 @93.2890625 %	200,000.00	186,578.13	186,578.13	
March 1, 2023 April 13, 2023	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 4/15/53 @93.2890625 %	200,000.00	186,578.13	186,578.13	
March 3, 2023 April 13, 2023	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 4/15/53 @95.84375 %	100,000.00	95,843.75	95,843.75	
March 8, 2023 April 13, 2023	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 5.500% 4/15/53 @99.5546875 %	200,000.00	199,109.38	199,109.38	
April 4, 2023 April 19, 2023	Purchase 20,000.00 Par Value of Pilgrim's Pride Corp 6.25% 01 Jul 2033 @ 99.31%	20,000.00	19,862.40	19,862.40	
March 30, 2023 May 11, 2023	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 5/15/53 @95.32421875 %	200,000.00	190,648.44	190,648.44	
March 31, 2023 May 11, 2023	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 5/15/53 @97.7109375 %	100,000.00	97,710.94	97,710.94	

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)					
April 3, 2023 May 11, 2023	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 5.500% 5/15/53 @101.0351562 %	200,000.00	202,070.31	202,070.31	
April 3, 2023 May 11, 2023	Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 5.500% 5/15/53 @101.0351562 %	200,000.00	202,070.31	202,070.31	
March 31, 2023 May 11, 2023	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 5/15/53 @97.7109375 %	100,000.00	97,710.94	97,710.94	
March 30, 2023 May 11, 2023	Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 5/15/53 @95.32421875 %	200,000.00	190,648.44	190,648.44	
March 31, 2023 May 11, 2023	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 5/15/53 @97.7109375 %	100,000.00	97,710.94	97,710.94	
April 3, 2023 May 11, 2023	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 5.500% 5/15/53 @101.03515625 %	200,000.00	202,070.31	202,070.31	
March 30, 2023 May 11, 2023	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 5/15/53 @95.32421875 %	200,000.00	190,648.44	190,648.44	
May 1, 2023 June 13, 2023	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 6/15/53 @97.26953125 %	100,000.00	97,269.53	97,269.53	
May 3, 2023 June 13, 2023	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/53 @83.49609375 %	100,000.00	83,496.09	83,496.09	
May 4, 2023 June 13, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @87.41796875 %	50,000.00	43,708.98	43,708.98	

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)					
May 5, 2023 June 13, 2023	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 5.500% 6/15/53 @100.7109375 %	200,000.00	201,421.88	201,421.88	
Total Purchases			**$4,004,134.81**	**$4,004,134.81**	**$0.00**
Sales					
July 13, 2022 July 14, 2022	Sale 5,000.00 Par Value of United States Treasury Note/Bond 3.25% 30 Jun 2027 @ 101.08% Received Accrued Interest of $6.18	5,000.00	5,054.10	5,021.22	32.88
July 25, 2022 July 26, 2022	Sale 30,000.00 Par Value of United States Treasury Note/Bond 2.5% 30 Apr 2024 @ 99.06% Received Accrued Interest of $177.31	30,000.00	29,718.75	29,886.78	-168.03
January 30, 2023 February 13, 2023	Sale 200,000.00 Par Value 200,000.00 Current Face of Fnma Tba 30yr Mpt 4.000% 2/15/48 @96.20507813 %	200,000.00	192,410.16	188,351.56	4,058.60
March 1, 2023 March 13, 2023	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 3/15/53 @93.25195313 %	200,000.00	186,503.91	192,406.25	-5,902.34
March 3, 2023 March 13, 2023	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 3/15/53 @95.828125 %	100,000.00	95,828.13	99,433.59	-3,605.46
March 30, 2023 April 13, 2023	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 4/15/53 @95.28320312 %	200,000.00	190,566.41	188,633.93	1,932.48
March 31, 2023 April 13, 2023	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 4/15/53 @97.68945312 %	100,000.00	97,689.45	95,852.43	1,837.02
March 31, 2023 April 13, 2023	Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 4/15/53 @97.68945312 %	100,000.00	97,689.45	95,852.43	-1,837.02

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)					
March 30, 2023 April 13, 2023	Reversal of Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 4/15/53 @95.28320312 %	200,000.00	190,566.41	188,633.93	-1,932.48
March 30, 2023 April 13, 2023	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 4/15/53 @95.28320313 %	200,000.00	190,566.41	186,578.13	3,988.28
March 31, 2023 April 13, 2023	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 4/15/53 @97.68945313 %	100,000.00	97,689.45	95,843.75	1,845.70
April 3, 2023 April 13, 2023	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 5.500% 4/15/53 @101.0644531 %	200,000.00	202,128.91	199,109.38	3,019.53
May 4, 2023 May 11, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @87.26953125 %	50,000.00	43,634.77	43,009.77	625.00
May 3, 2023 May 11, 2023	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @83.34570313 %	100,000.00	83,345.70	82,400.39	945.31
May 1, 2023 May 11, 2023	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 5/15/53 @97.20507813 %	100,000.00	97,205.08	97,710.94	-505.86
May 5, 2023 May 11, 2023	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 5.500% 5/15/53 @100.703125 %	200,000.00	201,406.25	202,070.31	-664.06
June 5, 2023 June 13, 2023	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 6/15/53 @96.45507813 %	100,000.00	96,455.08	97,269.53	-814.45
June 8, 2023 June 13, 2023	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/53 @81.87890625 %	100,000.00	81,878.91	83,496.09	-1,617.18

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 7, 2023 June 13, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @84.53320313 %	50,000.00	42,266.60	43,708.98	-1,442.38
June 6, 2023 June 13, 2023	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 5.500% 6/15/53 @99.72070313 %	200,000.00	199,441.41	201,421.88	-1,980.47
Total Sales			**$2,422,045.34**	**$2,416,691.27**	**-$2,184.93**
Total Mizuho Securities Inc./FI 2396			**$6,426,180.15**	**$6,420,826.08**	**-$2,184.93**
Morgan Stanley and Co, LLC 0050					
Purchases					
June 30, 2022 July 5, 2022	Purchase 210.00 Shares of Healthpeak Properties Inc @ $25.8771, Paid $8.40 Broker Commission	210.00	5,442.59	5,442.59	
June 30, 2022 July 5, 2022	Purchase 20.00 Shares of RPT Realty @ $9.5387, Paid $0.40 Broker Commission	20.00	191.17	191.17	
July 1, 2022 July 6, 2022	Purchase 80.00 Shares of Brixmor Property Group Inc @ $20.5249, Paid $3.20 Broker Commission	80.00	1,645.19	1,645.19	
July 5, 2022 July 7, 2022	Purchase 82.00 Shares of Rexford Industrial Realty Inc @ $58.4443, Paid $4.10 Broker Commission	82.00	4,796.53	4,796.53	
July 5, 2022 July 7, 2022	Purchase 95.00 Shares of First Industrial Realty Trust Inc @ $48.0768, Paid $4.75 Broker Commission	95.00	4,572.05	4,572.05	
July 6, 2022 July 8, 2022	Purchase 68.00 Shares of Spirit Realty Capital Inc @ $39.4977, Paid $3.40 Broker Commission	68.00	2,689.24	2,689.24	
July 7, 2022 July 11, 2022	Purchase 28.00 Shares of Spirit Realty Capital Inc @ $39.7879, Paid $1.40 Broker Commission	28.00	1,115.46	1,115.46	
July 8, 2022 July 12, 2022	Purchase 20,000.00 Par Value of Sabine Pass Liquefaction LLC 4.5% 15 May 2030 @ 95.69% Paid Accrued Interest of $142.50	20,000.00	19,137.40	19,137.40	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
July 12, 2022 July 14, 2022	Purchase 1.00 Shares of Public Storage @ $308.6824, Paid $0.05 Broker Commission	1.00	308.73	308.73	
June 6, 2022 July 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/52 @90.71484375 %	125,000.00	113,393.55	113,393.55	
July 13, 2022 July 15, 2022	Purchase 5.00 Shares of Public Storage @ $306.4754, Paid $0.25 Broker Commission	5.00	1,532.63	1,532.63	
July 14, 2022 July 18, 2022	Purchase 4.00 Shares of Public Storage @ $306.7949, Paid $0.20 Broker Commission	4.00	1,227.38	1,227.38	
July 20, 2022 July 22, 2022	Purchase 54.00 Shares of Digital Realty Trust Inc @ $123.3049, Paid $2.70 Broker Commission	54.00	6,661.16	6,661.16	
July 21, 2022 July 25, 2022	Purchase 30.00 Shares of Realty Income Corp @ $70.5522, Paid $1.50 Broker Commission	30.00	2,118.07	2,118.07	
July 21, 2022 July 25, 2022	Purchase 49.00 Shares of Digital Realty Trust Inc @ $124.9656, Paid $2.45 Broker Commission	49.00	6,125.76	6,125.76	
July 21, 2022 July 25, 2022	Purchase 117.00 Shares of Healthpeak Properties Inc @ $26.6393, Paid $4.68 Broker Commission	117.00	3,121.48	3,121.48	
July 25, 2022 July 27, 2022	Purchase 25.00 Shares of Four Corners Property Trust Inc @ $28.3459, Paid $1.00 Broker Commission	25.00	709.65	709.65	
July 25, 2022 July 27, 2022	Purchase 35.00 Shares of Urban Edge Properties @ $15.801, Paid $1.05 Broker Commission	35.00	554.09	554.09	
July 25, 2022 July 27, 2022	Purchase 20.00 Shares of Essex Property Trust Inc @ $273.4787, Paid $1.00 Broker Commission	20.00	5,470.57	5,470.57	
July 25, 2022 July 27, 2022	Purchase 36.00 Shares of Healthpeak Properties Inc @ $26.7492, Paid $1.44 Broker Commission	36.00	964.41	964.41	
July 27, 2022 July 29, 2022	Purchase 30.00 Shares of First Industrial Realty Trust Inc @ $50.262, Paid $1.50 Broker Commission	30.00	1,509.36	1,509.36	

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)					
July 27, 2022 July 29, 2022	Purchase 24.00 Shares of Rexford Industrial Realty Inc @ $62.5759, Paid $1.20 Broker Commission	24.00	1,503.02	1,503.02	
July 28, 2022 July 29, 2022	Purchase 60,000.00 Par Value of United States Treasury Note/Bond 2.875% 15 May 2032 @ 101.50% Paid Accrued Interest of $351.56	60,000.00	60,900.00	60,900.00	
July 28, 2022 August 1, 2022	Purchase 35,000.00 Par Value of United States Treasury Note/Bond 2.75% 31 Jul 2027 @ 100.24% Paid Accrued Interest of $2.62	35,000.00	35,084.77	35,084.77	
July 27, 2022 August 1, 2022	Purchase 215,000.00 Par Value of United States Treasury Note/Bond 2.75% 31 Jul 2027 @ 99.25% Paid Accrued Interest of $16.07	215,000.00	213,387.50	213,387.50	
July 29, 2022 August 11, 2022	Purchase 125,000.00 Par Value 121,114.89 Current Face of Fannie Mae Pool FN MA4548 2.5% 01 Feb 2052 @93.0546875 % Paid Accrued Interest of $84.11	121,114.89	112,703.09	112,703.09	
July 29, 2022 August 11, 2022	Purchase 125,000.00 Par Value 120,425.01 Current Face of Fannie Mae Pool FN MA4548 2.5% 01 Feb 2052 @93.0546875 % Paid Accrued Interest of $83.63	120,425.01	112,061.11	112,061.11	
July 29, 2022 August 11, 2022	Reversal of Purchase 125,000.00 Par Value 121,114.89 Current Face of Fannie Mae Pool FN MA4548 2.5% 01 Feb 2052 @93.0546875 % Paid Accrued Interest of $84.11	121,114.89	112,703.09	112,703.09	
June 29, 2022 August 11, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/52 @86.109375 %	100,000.00	86,109.38	86,109.38	
July 5, 2022 August 11, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @90.92382813 %	125,000.00	113,654.79	113,654.79	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
July 5, 2022 August 11, 2022	Purchase 150,000.00 Par Value 150,000.00 Current Face of Fnma Tba 30yr Mpt 3.500% 8/15/46 @97.02539063 %	150,000.00	145,538.09	145,538.09	
August 23, 2022 August 31, 2022	Purchase 80,000.00 Par Value of United States Of Amer Treas Notes 3.125% Nts 31 Aug 2024 USD 'BG-2024' @ 99.80%	80,000.00	79,838.82	79,838.82	
August 19, 2022 August 31, 2022	Purchase 80,000.00 Par Value of United States Of Amer Treas Notes 3.125% Nts 31 Aug 2024 USD 'BG-2024' @ 99.94%	80,000.00	79,953.91	79,953.91	
August 19, 2022 August 31, 2022	Purchase 110,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 0% NTS 31 Aug 2027 USD 'AC-2027' @ 100.19%	110,000.00	110,212.57	110,212.57	
September 1, 2022 September 6, 2022	Purchase 10,000.00 Par Value of Morgan Stanley Variable 2.484% 16 Sep 2036 @ 76.00% Paid Accrued Interest of $117.30	10,000.00	7,599.50	7,599.50	
September 6, 2022 September 8, 2022	Purchase 16,000.00 Par Value of T-Mobile USA Inc 3.375% 15 Apr 2029 @ 88.81% Paid Accrued Interest of $214.50	16,000.00	14,208.80	14,208.80	
September 6, 2022 September 13, 2022	Purchase 20,000.00 Par Value of Orix Corp 5.2% 13 Sep 2032 @ 99.71%	20,000.00	19,941.40	19,941.40	
September 12, 2022 September 13, 2022	Purchase 161,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 91.49% Paid Accrued Interest of $380.63	161,000.00	147,296.13	147,296.13	
September 12, 2022 September 13, 2022	Purchase 441,000.00 Par Value of United States Treasury Note/Bond 3.25% 31 Aug 2024 @ 99.44% Paid Accrued Interest of $514.70	441,000.00	438,536.60	438,536.60	
September 12, 2022 September 13, 2022	Purchase 332,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 95.30% Paid Accrued Interest of $719.48	332,000.00	316,398.59	316,398.59	

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)					
September 12, 2022 September 14, 2022	Purchase 247,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 95.43% Paid Accrued Interest of $553.74	247,000.00	235,701.68	235,701.68	
September 12, 2022 September 14, 2022	Purchase 309,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 98.73% Paid Accrued Interest of $373.45	309,000.00	305,065.08	305,065.08	
July 26, 2022 September 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @88.73046875 %	100,000.00	88,730.47	88,730.47	
July 27, 2022 September 14, 2022	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/52 @92.03125 %	125,000.00	115,039.06	115,039.06	
September 15, 2022 September 16, 2022	Purchase 113,000.00 Par Value of United States Treasury Note/Bond 3% 31 Jul 2024 @ 98.38% Paid Accrued Interest of $432.96	113,000.00	111,166.42	111,166.42	
August 9, 2022 September 21, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/52 @93.42578125 %	50,000.00	46,712.89	46,712.89	
September 22, 2022 September 26, 2022	Purchase 40,000.00 Par Value of Morgan Stanley Variable 2.475% 21 Jan 2028 @ 88.53% Paid Accrued Interest of $178.75	40,000.00	35,410.80	35,410.80	
September 29, 2022 September 30, 2022	Purchase 17,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 30 Sep 2024 Usd 'Bh-2024' @ 100.09%	17,000.00	17,015.94	17,015.94	
October 4, 2022 October 5, 2022	Purchase 67,000.00 Par Value of United States Treasury Note/Bond 4.25% 30 Sep 2024 @ 100.33% Paid Accrued Interest of $39.11	67,000.00	67,219.84	67,219.84	
October 4, 2022 October 5, 2022	Purchase 23,000.00 Par Value of United States Treasury Note/Bond 4.25% 30 Sep 2024 @ 100.34% Paid Accrued Interest of $13.43	23,000.00	23,079.06	23,079.06	

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)					
October 4, 2022 October 5, 2022	Purchase 135,000.00 Par Value of United States Treasury Note/Bond 4.25% 30 Sep 2024 @ 100.30% Paid Accrued Interest of $78.81	135,000.00	135,400.78	135,400.78	
October 6, 2022 October 11, 2022	Purchase 46,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 91.41% Paid Accrued Interest of $195.94	46,000.00	42,046.87	42,046.87	
August 22, 2022 October 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2052 @87.3203125 %	100,000.00	87,320.31	87,320.31	
August 29, 2022 October 13, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2052 @89.87304688 %	200,000.00	179,746.09	179,746.09	
September 23, 2022 October 13, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 5.000%15 Oct 2052 @97.890625 %	175,000.00	171,308.59	171,308.59	
October 14, 2022 October 17, 2022	Purchase 63,000.00 Par Value of United States Treasury Note/Bond 4.25% 30 Sep 2024 @ 99.63% Paid Accrued Interest of $125.05	63,000.00	62,763.75	62,763.75	
October 14, 2022 October 18, 2022	Purchase 5,000.00 Par Value of Morgan Stanley Variable 2.943% 21 Jan 2033 @ 76.89% Paid Accrued Interest of $35.56	5,000.00	3,844.55	3,844.55	
October 18, 2022 October 19, 2022	Purchase 63,000.00 Par Value of United States Treasury Note/Bond 4.25% 30 Sep 2024 @ 99.70% Paid Accrued Interest of $139.76	63,000.00	62,812.97	62,812.97	
October 18, 2022 October 19, 2022	Purchase 63,000.00 Par Value of United States Treasury Note/Bond 4.25% 30 Sep 2024 @ 99.70% Paid Accrued Interest of $139.76	63,000.00	62,808.05	62,808.05	
September 12, 2022 October 20, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2052 @90.23828125 %	50,000.00	45,119.14	45,119.14	

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)					
October 20, 2022 October 31, 2022	Purchase 144,000.00 Par Value of United States Treasury Note/Bond 4.375% 31 Oct 2024 @ 99.54%	144,000.00	143,333.34	143,333.34	
October 26, 2022 October 31, 2022	Purchase 106,000.00 Par Value of United States Treasury Note/Bond 4.375% 31 Oct 2024 @ 99.94%	106,000.00	105,933.75	105,933.75	
October 26, 2022 October 31, 2022	Purchase 70,000.00 Par Value of United States Treasury Note/Bond 4.375% 31 Oct 2024 @ 99.91%	70,000.00	69,934.38	69,934.38	
November 2, 2022 November 3, 2022	Purchase 41,000.00 Par Value of United States Treasury Note/Bond 4.375% 31 Oct 2024 @ 99.66% Paid Accrued Interest of $14.87	41,000.00	40,862.27	40,862.27	
October 7, 2022 November 14, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 5.000%15 Nov 2052 @97.17773437 %	175,000.00	170,061.04	170,061.04	
October 12, 2022 November 14, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 5.500%15 Nov 2052 @98.703125 %	175,000.00	172,730.47	172,730.47	
October 12, 2022 November 14, 2022	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 5.500%15 Nov 2052 @98.703125 %	175,000.00	172,730.47	172,730.47	
October 7, 2022 November 14, 2022	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 5.000%15 Nov 2052 @97.17773437 %	175,000.00	170,061.04	170,061.04	
September 22, 2022 November 14, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 52 @85.953125 %	200,000.00	171,906.25	171,906.25	
October 3, 2022 November 14, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @82.125 %	100,000.00	82,125.00	82,125.00	

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 7, 2022 November 14, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 5.000%15 Nov 2052 @97.17773438 %	175,000.00	170,061.04	170,061.04	
October 12, 2022 November 14, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 5.500%15 Nov 2052 @98.703125 %	175,000.00	172,730.47	172,730.47	
November 14, 2022 November 15, 2022	Purchase 34,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 98.77%	34,000.00	33,580.31	33,580.31	
November 9, 2022 November 15, 2022	Purchase 162,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 100.12%	162,000.00	162,197.62	162,197.62	
November 15, 2022 November 17, 2022	Purchase 10,000.00 Par Value of HCA Inc 3.625% 15 Mar 2032 @ 84.48% Paid Accrued Interest of $62.43	10,000.00	8,448.40	8,448.40	
October 11, 2022 November 21, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2052 @85.65625 %	50,000.00	42,828.13	42,828.13	
October 11, 2022 November 21, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2052 @85.65625 %	50,000.00	42,828.13	42,828.13	
October 11, 2022 November 21, 2022	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2052 @85.65625 %	50,000.00	42,828.13	42,828.13	
November 22, 2022 November 25, 2022	Purchase 3,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 103.05% Paid Accrued Interest of $3.31	3,000.00	3,091.52	3,091.52	
November 28, 2022 November 29, 2022	Purchase 41,000.00 Par Value of United States Of Amer Treas Notes 4.25% Nts 31 Oct 2027 USD 'AF-2027' @ 100.92% Paid Accrued Interest of $135.49	41,000.00	41,378.01	41,378.01	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
November 22, 2022 November 30, 2022	Purchase 191,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Nov 2027 @ 99.63%	191,000.00	190,283.75	190,283.75	
November 22, 2022 November 30, 2022	Purchase 48,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Nov 2027 @ 99.63%	48,000.00	47,820.00	47,820.00	
November 22, 2022 November 30, 2022	Purchase 58,000.00 Par Value of United States Treasury Note/Bond 4.5% 30 Nov 2024 @ 99.97%	58,000.00	57,981.88	57,981.88	
November 29, 2022 November 30, 2022	Purchase 200,000.00 Par Value of United States Of Amer Treas Notes 4.25% Nts 31 Oct 2027 USD 'AF-2027' @ 100.84% Paid Accrued Interest of $683.70	200,000.00	201,687.50	201,687.50	
November 29, 2022 November 30, 2022	Purchase 74,000.00 Par Value of United States Of Amer Treas Notes 4.25% Nts 31 Oct 2027 USD 'AF-2027' @ 100.78% Paid Accrued Interest of $252.97	74,000.00	74,578.13	74,578.13	
December 1, 2022 December 2, 2022	Purchase 73,000.00 Par Value of United States Of Amer Treas Notes 4.25% Nts 31 Oct 2027 USD 'AF-2027' @ 101.52% Paid Accrued Interest of $266.19	73,000.00	74,110.48	74,110.48	
November 7, 2022 December 13, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30yr Mpt 5.500%15 Dec 2052 @98.40039062 %	175,000.00	172,200.68	172,200.68	
November 3, 2022 December 13, 2022	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2052 @81.640625 %	200,000.00	163,281.25	163,281.25	
November 3, 2022 December 13, 2022	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2052 @78.6171875 %	100,000.00	78,617.19	78,617.19	

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 7, 2022 December 13, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30yr Mpt 5.500%15 Dec 2052 @98.40039063 %	175,000.00	172,200.68	172,200.68	
November 7, 2022 December 13, 2022	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 5% 15 Dec 2049 @96.15234375 %	175,000.00	168,266.60	168,266.60	
December 7, 2022 December 13, 2022	Purchase 75,000.00 Par Value 71,591.97 Current Face of Fannie Mae Pool FN BU1339 2.5% 01 Feb 2052 @86.98828125 % Paid Accrued Interest of $59.66	71,591.97	62,276.63	62,276.63	
November 7, 2022 December 13, 2022	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30yr Mpt 5.500%15 Dec 2052 @98.40039062 %	175,000.00	172,200.68	172,200.68	
December 13, 2022 December 15, 2022	Purchase 18,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 105.16% Paid Accrued Interest of $61.53	18,000.00	18,929.53	18,929.53	
November 9, 2022 December 20, 2022	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500%15 Dec 50 @84.15625 %	50,000.00	42,078.13	42,078.13	
December 30, 2022 January 3, 2023	Purchase 36,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Nov 2027 @ 99.41% Paid Accrued Interest of $130.30	36,000.00	35,786.25	35,786.25	
January 3, 2023 January 4, 2023	Purchase 82,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 Dec 2024 @ 99.70% Paid Accrued Interest of $38.51	82,000.00	81,756.56	81,756.56	
January 9, 2023 January 10, 2023	Purchase 91,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 Dec 2024 @ 100.03% Paid Accrued Interest of $106.84	91,000.00	91,028.44	91,028.44	

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)					
November 29, 2022 January 12, 2023	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/53 @85.02539062 %	100,000.00	85,025.39	85,025.39	
November 30, 2022 January 12, 2023	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/53 @84.61132812 %	150,000.00	126,916.99	126,916.99	
November 30, 2022 January 12, 2023	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/53 @84.61132812 %	150,000.00	126,916.99	126,916.99	
November 29, 2022 January 12, 2023	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/53 @85.02539062 %	100,000.00	85,025.39	85,025.39	
November 23, 2022 January 12, 2023	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/53 @82.14453125 %	100,000.00	82,144.53	82,144.53	
November 29, 2022 January 12, 2023	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/53 @85.02539063 %	100,000.00	85,025.39	85,025.39	
November 30, 2022 January 12, 2023	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/53 @84.61132813 %	150,000.00	126,916.99	126,916.99	
December 5, 2022 January 12, 2023	Purchase 150,000.00 Par Value 150,000.00 Current Face of Fnma Tba 40yr Mpt 3.000% 1/15/48 @89.14648438 %	150,000.00	133,719.73	133,719.73	
December 8, 2022 January 12, 2023	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR 5.000% 15 Jan 2050 @99.73046875 %	150,000.00	149,595.70	149,595.70	
December 7, 2022 January 12, 2023	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR 5.000% 15 Jan 2050 @99.98046875 %	175,000.00	174,965.82	174,965.82	

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)					
January 18, 2023 January 19, 2023	Purchase 93,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 Dec 2024 @ 100.25% Paid Accrued Interest of $207.45	93,000.00	93,232.50	93,232.50	
January 19, 2023 January 23, 2023	Purchase 9,000.00 Par Value of VICI Properties LP 5.125% 15 May 2032 @ 96.69% Paid Accrued Interest of $87.13	9,000.00	8,701.83	8,701.83	
December 12, 2022 January 23, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 1/15/53 @88.04296875 %	50,000.00	44,021.48	44,021.48	
January 25, 2023 January 31, 2023	Purchase 192,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jan 2025 @ 99.95%	192,000.00	191,895.00	191,895.00	
January 26, 2023 January 31, 2023	Purchase 104,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 3.5% NTS 31 Jan 2028 USD 'U-2028' @ 99.59%	104,000.00	103,577.50	103,577.50	
January 27, 2023 January 31, 2023	Purchase 120,000.00 Par Value of United States Treasury Note/Bond 3.5% 31 Jan 2028 @ 99.47%	120,000.00	119,362.50	119,362.50	
January 30, 2023 January 31, 2023	Purchase 81,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jan 2025 @ 99.75%	81,000.00	80,797.50	80,797.50	
January 31, 2023 February 1, 2023	Purchase 65,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jan 2025 @ 99.81% Paid Accrued Interest of $7.41	65,000.00	64,878.13	64,878.13	
January 3, 2023 February 13, 2023	Purchase 150,000.00 Par Value 150,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 2/15/48 @88.22851556 %	150,000.00	132,342.77	132,342.77	
January 5, 2023 February 13, 2023	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/53 @85.88085938 %	175,000.00	150,291.50	150,291.50	

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)					
January 4, 2023 February 13, 2023	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/53 @82.66992188 %	100,000.00	82,669.92	82,669.92	
January 9, 2023 February 13, 2023	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 2/15/53 @100.28710938 %	125,000.00	125,358.89	125,358.89	
February 8, 2023 February 15, 2023	Purchase 273,000.00 Par Value of United States Treasury Note/Bond 4% 15 Feb 2026 @ 99.75%	273,000.00	272,317.50	272,317.50	
January 4, 2023 February 21, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 2/15/51 @87.56640625 %	50,000.00	43,783.20	43,783.20	
February 22, 2023 February 28, 2023	Purchase 38,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 29 Feb 2028 USD 'V-2028' @ 99.37%	38,000.00	37,761.94	37,761.94	
February 22, 2023 February 28, 2023	Purchase 75,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 29 Feb 2028 USD 'V-2028' @ 99.53%	75,000.00	74,647.28	74,647.28	
February 22, 2023 February 28, 2023	Purchase 60,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 29 Feb 2028 USD 'V-2028' @ 99.53%	60,000.00	59,717.82	59,717.82	
February 23, 2023 February 28, 2023	Purchase 75,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 29 Feb 2028 USD 'V-2028' @ 99.45%	75,000.00	74,589.84	74,589.84	
February 23, 2023 February 28, 2023	Purchase 38,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 29 Feb 2028 USD 'V-2028' @ 99.45%	38,000.00	37,792.19	37,792.19	
February 28, 2023 March 1, 2023	Purchase 31,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 94.56% Paid Accrued Interest of $43.46	31,000.00	29,314.38	29,314.38	

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, 2023 March 3, 2023	Purchase 356,000.00 Par Value of United States Treasury Note/Bond 3.5% 15 Feb 2033 @ 95.33% Paid Accrued Interest of $550.72	356,000.00	339,368.13	339,368.13	
January 30, 2023 March 13, 2023	Purchase 150,000.00 Par Value 150,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @90.88867187 %	150,000.00	136,333.01	136,333.01	
February 1, 2023 March 13, 2023	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/53 @87.83203125 %	175,000.00	153,706.05	153,706.05	
February 7, 2023 March 13, 2023	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 3/15/53 @99.54492187 %	200,000.00	199,089.84	199,089.84	
January 30, 2023 March 13, 2023	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 3/15/48 @90.88867187 %	150,000.00	136,333.01	136,333.01	
February 1, 2023 March 13, 2023	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/53 @87.83203125 %	175,000.00	153,706.05	153,706.05	
February 7, 2023 March 13, 2023	Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 3/15/53 @99.54492187 %	200,000.00	199,089.84	199,089.84	
January 30, 2023 March 13, 2023	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 3/15/53 @90.88867188 %	150,000.00	136,333.01	136,333.01	
February 1, 2023 March 13, 2023	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/53 @87.83203125 %	175,000.00	153,706.05	153,706.05	
February 2, 2023 March 13, 2023	Purchase 100,000.00 Par Value 100,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @85.38476563 %	100,000.00	85,384.77	85,384.77	

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)					
February 7, 2023 March 13, 2023	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 3/15/53 @99.54492188 %	200,000.00	199,089.84	199,089.84	
March 9, 2023 March 15, 2023	Purchase 76,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 Mar 2026 @ 99.94%	76,000.00	75,952.50	75,952.50	
March 10, 2023 March 15, 2023	Purchase 76,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 Mar 2026 @ 100.86%	76,000.00	76,653.13	76,653.13	
March 14, 2023 March 15, 2023	Purchase 46,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 Mar 2026 @ 101.59%	46,000.00	46,733.13	46,733.13	
March 14, 2023 March 15, 2023	Purchase 75,000.00 Par Value of United States Treasury Note/Bond 4.625% 28 Feb 2025 @ 100.66% Paid Accrued Interest of $141.39	75,000.00	75,492.19	75,492.19	
February 8, 2023 March 21, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 3/15/51 @88.68164063 %	50,000.00	44,340.82	44,340.82	
March 22, 2023 March 23, 2023	Purchase 453,000.00 Par Value of United States Treasury Note/Bond 4.625% 28 Feb 2025 @ 100.81% Paid Accrued Interest of $1,309.45	453,000.00	456,680.63	456,680.63	
February 15, 2023 March 29, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of Octagon 67 Ltd OCT67 2023-1A A1 Flt 25 Apr 2036 @100 %	50,000.00	50,000.00	50,000.00	
March 28, 2023 March 31, 2023	Purchase 37,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Mar 2025 @ 99.78%	37,000.00	36,919.06	36,919.06	
March 27, 2023 March 31, 2023	Purchase 64,000.00 Par Value of United States Of Amer Treas Notes 3.375% Nts 31 Mar 2028 USD 'W-2028' @ 100.43%	64,000.00	64,276.46	64,276.46	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 27, 2023 March 31, 2023	Purchase 117,000.00 Par Value of United States Of Amer Treas Notes 3.375% Nts 31 Mar 2028 USD 'W-2028' @ 100.34%	117,000.00	117,398.79	117,398.79	
March 27, 2023 March 31, 2023	Purchase 64,000.00 Par Value of United States Of Amer Treas Notes 3.375% Nts 31 Mar 2028 USD 'W-2028' @ 100.25%	64,000.00	64,159.89	64,159.89	
March 27, 2023 March 31, 2023	Purchase 66,000.00 Par Value of United States Of Amer Treas Notes 3.375% Nts 31 Mar 2028 USD 'W-2028' @ 100.14%	66,000.00	66,089.88	66,089.88	
March 28, 2023 March 31, 2023	Purchase 81,000.00 Par Value of United States Treasury Note/Bond 3.625% 31 Mar 2028 @ 99.95%	81,000.00	80,963.27	80,963.27	
April 3, 2023 April 4, 2023	Purchase 31,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Mar 2025 @ 99.56% Paid Accrued Interest of $13.13	31,000.00	30,864.38	30,864.38	
April 3, 2023 April 4, 2023	Purchase 58,000.00 Par Value of United States Treasury Note/Bond 3.625% 31 Mar 2028 @ 100.41% Paid Accrued Interest of $22.98	58,000.00	58,235.63	58,235.63	
April 10, 2023 April 11, 2023	Purchase 44,000.00 Par Value of United States Treasury Note/Bond 3.625% 31 Mar 2028 @ 100.53% Paid Accrued Interest of $47.94	44,000.00	44,233.75	44,233.75	
April 10, 2023 April 11, 2023	Purchase 44,000.00 Par Value of United States Treasury Note/Bond 3.625% 31 Mar 2028 @ 100.55% Paid Accrued Interest of $47.94	44,000.00	44,240.63	44,240.63	
February 22, 2023 April 13, 2023	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/53 @85.28515625 %	175,000.00	149,249.02	149,249.02	
March 2, 2023 April 13, 2023	Purchase 150,000.00 Par Value 150,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @86.97070312 %	150,000.00	130,456.05	130,456.05	

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)					
March 3, 2023 April 13, 2023	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 4/15/53 @97.94726562 %	200,000.00	195,894.53	195,894.53	
March 3, 2023 April 13, 2023	Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 4/15/53 @97.94726562 %	200,000.00	195,894.53	195,894.53	
March 2, 2023 April 13, 2023	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 4/15/48 @86.97070312 %	150,000.00	130,456.05	130,456.05	
February 22, 2023 April 13, 2023	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/53 @85.28515625 %	175,000.00	149,249.02	149,249.02	
February 22, 2023 April 13, 2023	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/53 @85.28515625 %	175,000.00	149,249.02	149,249.02	
March 2, 2023 April 13, 2023	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 4/15/53 @86.97070313 %	150,000.00	130,456.05	130,456.05	
March 3, 2023 April 13, 2023	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 4/15/53 @97.94726563 %	200,000.00	195,894.53	195,894.53	
February 22, 2023 April 13, 2023	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/53 @82.0546875 %	100,000.00	82,054.69	82,054.69	
April 12, 2023 April 17, 2023	Purchase 68,000.00 Par Value of United States Treasury Note/Bond 3.75% 15 Apr 2026 @ 100.03% Paid Accrued Interest of $13.93	68,000.00	68,021.25	68,021.25	
March 8, 2023 April 20, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 4/15/53 @85.98242187 %	50,000.00	42,991.21	42,991.21	

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)					
March 8, 2023 April 20, 2023	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 4/15/53 @85.98242187 %	50,000.00	42,991.21	42,991.21	
March 8, 2023 April 20, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 4/15/53 @85.98242188 %	50,000.00	42,991.21	42,991.21	
April 27, 2023 May 1, 2023	Purchase 201,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 99.66% Paid Accrued Interest of $21.17	201,000.00	200,316.91	200,316.91	
April 21, 2023 May 1, 2023	Purchase 61,000.00 Par Value of United States Treasury Note/Bond 3.5% 30 Apr 2028 @ 99.34% Paid Accrued Interest of $5.80	61,000.00	60,599.12	60,599.12	
May 1, 2023 May 2, 2023	Purchase 20,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 102.70% Paid Accrued Interest of $371.27	20,000.00	20,540.85	20,540.85	
May 2, 2023 May 3, 2023	Purchase 23,000.00 Par Value of United States Treasury Note/Bond 3.5% 30 Apr 2028 @ 99.47% Paid Accrued Interest of $6.56	23,000.00	22,877.81	22,877.81	
May 2, 2023 May 3, 2023	Purchase 148,000.00 Par Value of United States Treasury Note/Bond 3.5% 30 Apr 2028 @ 100.16% Paid Accrued Interest of $42.23	148,000.00	148,231.25	148,231.25	
May 1, 2023 May 3, 2023	Purchase 25,000.00 Par Value of Meta Platforms Inc 5.6% 15 May 2053 @ 99.72%	25,000.00	24,930.75	24,930.75	
March 28, 2023 May 11, 2023	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 5/15/53 @92.58203125 %	25,000.00	23,145.51	23,145.51	
March 28, 2023 May 11, 2023	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/53 @89.33789062 %	150,000.00	134,006.84	134,006.84	

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 29, 2023 May 11, 2023	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @82.40039062 %	100,000.00	82,400.39	82,400.39	
March 30, 2023 May 11, 2023	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @86.08007812 %	175,000.00	150,640.14	150,640.14	
March 31, 2023 May 11, 2023	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 5/15/53 @99.53320312 %	200,000.00	199,066.41	199,066.41	
March 31, 2023 May 11, 2023	Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 5/15/53 @99.53320312 %	200,000.00	199,066.41	199,066.41	
March 30, 2023 May 11, 2023	Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @86.08007812 %	175,000.00	150,640.14	150,640.14	
March 29, 2023 May 11, 2023	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @82.40039062 %	100,000.00	82,400.39	82,400.39	
March 28, 2023 May 11, 2023	Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/53 @89.33789062 %	150,000.00	134,006.84	134,006.84	
March 28, 2023 May 11, 2023	Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 5/15/53 @92.58203125 %	25,000.00	23,145.51	23,145.51	
March 28, 2023 May 11, 2023	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/53 @89.33789063 %	150,000.00	134,006.84	134,006.84	
March 30, 2023 May 11, 2023	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @86.08007813 %	175,000.00	150,640.14	150,640.14	

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, 2023 May 11, 2023	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 5/15/53 @99.53320313 %	200,000.00	199,066.41	199,066.41	
March 28, 2023 May 11, 2023	Purchase 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 5/15/53 @92.58203125 %	25,000.00	23,145.51	23,145.51	
March 29, 2023 May 11, 2023	Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @82.40039063 %	100,000.00	82,400.39	82,400.39	
May 11, 2023 May 15, 2023	Purchase 61,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 May 2026 USD 'An-2026' @ 100.44%	61,000.00	61,266.88	61,266.88	
May 12, 2023 May 15, 2023	Purchase 698,000.00 Par Value of United States Treasury Note/Bond 3.375% 15 May 2033 @ 99.88%	698,000.00	697,127.50	697,127.50	
May 16, 2023 May 17, 2023	Purchase 45,000.00 Par Value of United States Treasury Note/Bond 3.5% 30 Apr 2028 @ 100.05% Paid Accrued Interest of $72.76	45,000.00	45,021.09	45,021.09	
May 16, 2023 May 17, 2023	Purchase 45,000.00 Par Value of United States Treasury Note/Bond 3.5% 30 Apr 2028 @ 99.81% Paid Accrued Interest of $72.76	45,000.00	44,915.63	44,915.63	
April 11, 2023 May 18, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 5/15/2051 @88.74609375 %	50,000.00	44,373.05	44,373.05	
April 13, 2023 May 18, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 5.000% 5/15/48 @100.1347656 %	50,000.00	50,067.38	50,067.38	
April 13, 2023 May 18, 2023	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 5.000% 5/15/48 @100.1347656 %	50,000.00	50,067.38	50,067.38	

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 11, 2023 May 18, 2023	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 5/15/2051 @88.74609375 %	50,000.00	44,373.05	44,373.05	
April 13, 2023 May 18, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 5.000% 5/15/48 @100.13476563 %	50,000.00	50,067.38	50,067.38	
April 11, 2023 May 18, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 5/15/2051 @88.74609375 %	50,000.00	44,373.05	44,373.05	
May 23, 2023 May 25, 2023	Purchase 50,000.00 Par Value of Credit Suisse Group AG Variable 4.194% 01 Apr 2031 @ 88.50% Paid Accrued Interest of $314.55	50,000.00	44,249.50	44,249.50	
May 25, 2023 May 31, 2023	Purchase 371,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 May 2025 @ 99.52%	371,000.00	369,202.97	369,202.97	
May 25, 2023 May 31, 2023	Purchase 90,000.00 Par Value of United States Of Amer Treas Notes 3.625% NTS 31 May 2028 USD 'Z-2028' @ 98.98%	90,000.00	89,085.94	89,085.94	
May 23, 2023 May 31, 2023	Purchase 51,000.00 Par Value of United States Of Amer Treas Notes 3.625% NTS 31 May 2028 USD 'Z-2028' @ 99.62%	51,000.00	50,803.82	50,803.82	
June 1, 2023 June 2, 2023	Purchase 18,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 98.50% Paid Accrued Interest of $34.12	18,000.00	17,730.00	17,730.00	
June 2, 2023 June 5, 2023	Purchase 18,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 98.09% Paid Accrued Interest of $39.80	18,000.00	17,656.88	17,656.88	
June 2, 2023 June 5, 2023	Purchase 18,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 97.94% Paid Accrued Interest of $39.80	18,000.00	17,628.75	17,628.75	

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 7, 2023 June 12, 2023	Purchase 10,000.00 Par Value of PNC Financial Services Group Inc/The Variable 5.582% 12 Jun 2029 @ 100.00%	10,000.00	10,000.00	10,000.00	
May 16, 2023 June 13, 2023	Purchase 125,000.00 Par Value 104,516.39 Current Face of Fannie Mae Pool FN CB0610 2.5% 01 May 2051 @85.96875 % Paid Accrued Interest of $87.10	104,516.39	89,851.43	89,851.43	
May 4, 2023 June 13, 2023	Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 6/15/53 @99.87304688 %	200,000.00	199,746.09	199,746.09	
May 4, 2023 June 13, 2023	Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @87.76171875 %	175,000.00	153,583.01	153,583.01	
May 4, 2023 June 13, 2023	Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 6/15/53 @90.74804688 %	150,000.00	136,122.07	136,122.07	
June 14, 2023 June 15, 2023	Purchase 66,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Jun 2026 @ 99.72%	66,000.00	65,814.38	65,814.38	
May 12, 2023 June 20, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 5.000% 6/15/53 @99.8203125 %	50,000.00	49,910.16	49,910.16	
May 12, 2023 June 20, 2023	Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 5.000% 6/15/53 @99.8203125 %	50,000.00	49,910.16	49,910.16	
May 12, 2023 June 20, 2023	Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 5.000% 6/15/53 @99.8203125 %	50,000.00	49,910.16	49,910.16	
June 22, 2023 June 30, 2023	Purchase 126,000.00 Par Value of WI Treasury Sec 4% 30 Jun 2028 @ 99.87%	126,000.00	125,830.36	125,830.36	

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)					
June 27, 2023 June 30, 2023	Purchase 192,000.00 Par Value of United States Treas 4.75% 30 Jun 2025 @ 99.88%	192,000.00	191,760.00	191,760.00	
June 27, 2023 June 30, 2023	Purchase 97,000.00 Par Value of WI Treasury Sec 4% 30 Jun 2028 @ 99.87%	97,000.00	96,869.41	96,869.41	
June 28, 2023 June 30, 2023	Purchase 104,000.00 Par Value of WI Treasury Sec 4% 30 Jun 2028 @ 100.00%	104,000.00	104,000.00	104,000.00	
June 28, 2023 June 30, 2023	Purchase 106,000.00 Par Value of UNITED STATES TREAS NTS NOTE 4.000% 6/30/28 @ 100.15%	106,000.00	106,157.34	106,157.34	
Total Purchases			**$21,661,242.18**	**$21,661,242.18**	**$0.00**
Sales					
June 30, 2022 July 5, 2022	Sale 40.00 Shares of Digital Realty Trust Inc @ $129.5771, Paid $2.00 Broker Commission, $0.12 SEC Fee	40.00	5,180.96	5,531.12	-350.16
July 1, 2022 July 6, 2022	Sale 20.00 Shares of Equity Residential @ $72.8626, Paid $0.04 SEC Fee, $1.00 Broker Commission	20.00	1,456.21	1,538.38	-82.17
July 5, 2022 July 7, 2022	Sale 60.00 Shares of EastGroup Properties Inc @ $155.4477, Paid $3.00 Broker Commission, $0.22 SEC Fee	60.00	9,323.64	9,592.42	-268.78
July 6, 2022 July 8, 2022	Sale 48.00 Shares of EastGroup Properties Inc @ $158.2689, Paid $0.18 SEC Fee, $2.40 Broker Commission	48.00	7,594.33	7,673.93	-79.60
July 6, 2022 July 8, 2022	Sale 38.00 Shares of Mid-America Apartment Communities Inc @ $171.8927, Paid $0.15 SEC Fee, $1.90 Broker Commission	38.00	6,529.87	6,913.13	-383.26
July 6, 2022 July 8, 2022	Sale 21.00 Shares of Agree Realty Corp @ $73.1528, Paid $1.05 Broker Commission, $0.04 SEC Fee	21.00	1,535.12	1,412.27	122.85

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)					
July 7, 2022 July 11, 2022	Sale 11.00 Shares of Mid-America Apartment Communities Inc @ $171.7744, Paid $0.05 SEC Fee, $0.55 Broker Commission	11.00	1,888.92	2,001.17	-112.25
July 5, 2022 July 14, 2022	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 7/15/52 @97.15625 %	150,000.00	145,734.38	145,634.77	99.61
July 13, 2022 July 14, 2022	Sale 10,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 95.23% Received Accrued Interest of $46.88	10,000.00	9,523.44	9,614.85	-91.41
July 5, 2022 July 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/52 @91.0234375 %	125,000.00	113,779.30	113,393.55	385.75
June 29, 2022 July 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @86.2109375 %	100,000.00	86,210.94	87,785.16	-1,574.22
July 13, 2022 July 15, 2022	Sale 18.00 Shares of Life Storage Inc @ $112.0513, Paid $0.90 Broker Commission, $0.05 SEC Fee	18.00	2,015.97	1,412.29	603.68
July 14, 2022 July 18, 2022	Sale 10.00 Shares of Life Storage Inc @ $111.2681, Paid $0.03 SEC Fee, $0.50 Broker Commission	10.00	1,112.15	784.60	327.55
July 20, 2022 July 22, 2022	Sale 110.00 Shares of Sunstone Hotel Investors Inc @ $10.9703, Paid $3.30 Broker Commission, $0.03 SEC Fee	110.00	1,203.40	1,200.51	2.89
July 21, 2022 July 25, 2022	Sale 13,000.00 Par Value of Shell International Finance BV 4.55% 12 Aug 2043 @ 98.32% Received Accrued Interest of $267.82	13,000.00	12,781.08	16,242.85	-3,461.77
July 21, 2022 July 25, 2022	Sale 47.00 Shares of UDR Inc @ $45.6599, Paid $2.35 Broker Commission, $0.05 SEC Fee	47.00	2,143.62	2,005.48	138.14

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)					
July 25, 2022 July 27, 2022	Sale 20.00 Shares of Americold Realty Trust Inc @ $31.1761, Paid $1.00 Broker Commission, $0.02 SEC Fee	20.00	622.50	582.26	40.24
July 25, 2022 July 27, 2022	Sale 27.00 Shares of CareTrust REIT Inc @ $19.8314, Paid $0.81 Broker Commission, $0.02 SEC Fee	27.00	534.62	455.10	79.52
July 25, 2022 July 27, 2022	Sale 56.00 Shares of Empire State Realty Trust Inc @ $7.7145, Paid $1.12 Broker Commission, $0.01 SEC Fee	56.00	430.88	541.13	-110.25
July 25, 2022 July 27, 2022	Sale 40.00 Shares of UDR Inc @ $46.0195, Paid $0.05 SEC Fee, $2.00 Broker Commission	40.00	1,838.73	1,706.79	131.94
July 25, 2022 July 27, 2022	Sale 10.00 Shares of AvalonBay Communities Inc @ $197.448, Paid $0.05 SEC Fee, $0.50 Broker Commission	10.00	1,973.93	1,823.32	150.61
July 27, 2022 July 28, 2022	Sale 215,000.00 Par Value of United States Treasury Note/Bond 3.25% 30 Jun 2027 @ 101.50% Received Accrued Interest of $531.66	215,000.00	218,233.40	216,076.51	2,156.89
July 27, 2022 July 29, 2022	Sale 10,000.00 Par Value of Amgen Inc 4.4% 22 Feb 2062 @ 93.31% Received Accrued Interest of $191.89	10,000.00	9,331.00	9,938.40	-607.40
July 27, 2022 July 29, 2022	Sale 32.00 Shares of EastGroup Properties Inc @ $164.1502, Paid $1.60 Broker Commission, $0.13 SEC Fee	32.00	5,251.08	5,115.95	135.13
July 29, 2022 August 2, 2022	Sale 7.00 Shares of Digital Realty Trust Inc @ $131.9931, Paid $0.03 SEC Fee, $0.35 Broker Commission	7.00	923.57	960.21	-36.64
July 29, 2022 August 11, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @93.03125 %	50,000.00	46,515.63	44,798.44	1,717.19

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)					
July 29, 2022 August 11, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @93.03125 %	75,000.00	69,773.44	66,692.87	3,080.57
July 26, 2022 August 11, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/52 @88.78125 %	100,000.00	88,781.25	86,109.38	2,671.87
July 27, 2022 August 11, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @92.109375 %	125,000.00	115,136.72	113,654.79	1,481.93
August 9, 2022 August 18, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @93.48046875 %	50,000.00	46,740.23	45,917.97	822.26
August 19, 2022 August 22, 2022	Sale 110,000.00 Par Value of United States Treasury Note/Bond 2.75% 31 Jul 2027 @ 98.38% Received Accrued Interest of $180.84	110,000.00	108,214.35	109,159.71	-945.36
August 19, 2022 August 22, 2022	Sale 85,000.00 Par Value of United States Treasury Note/Bond 3% 31 Jul 2024 @ 99.53% Received Accrued Interest of $152.45	85,000.00	84,596.54	85,022.93	-426.39
August 23, 2022 August 24, 2022	Sale 85,000.00 Par Value of United States Treasury Note/Bond 3% 31 Jul 2024 @ 99.39% Received Accrued Interest of $166.30	85,000.00	84,479.77	85,022.93	-543.16
September 1, 2022 September 2, 2022	Sale 1,275,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 98.95% Received Accrued Interest of $220.13	1,275,000.00	1,261,602.54	1,270,535.51	-8,932.97
September 1, 2022 September 2, 2022	Sale 20,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 98.75% Received Accrued Interest of $3.45	20,000.00	19,750.78	19,929.97	-179.19
September 1, 2022 September 6, 2022	Sale 10,000.00 Par Value of Morgan Stanley Variable 2.511% 20 Oct 2032 @ 81.55% Received Accrued Interest of $94.86	10,000.00	8,154.90	9,483.50	-1,328.60

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)					
September 6, 2022 September 8, 2022	Sale 20,000.00 Par Value of T-Mobile USA Inc 3.75% 15 Apr 2027 @ 95.24% Received Accrued Interest of $297.92	20,000.00	19,047.00	21,937.75	-2,890.75
September 12, 2022 September 13, 2022	Sale 103,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 95.04% Received Accrued Interest of $223.21	103,000.00	97,886.21	98,156.70	-270.49
September 13, 2022 September 14, 2022	Sale 12,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 97.98% Received Accrued Interest of $14.50	12,000.00	11,757.66	11,823.67	-66.01
August 22, 2022 September 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @87.3359375 %	100,000.00	87,335.94	88,730.47	-1,394.53
August 29, 2022 September 14, 2022	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/52 @89.9140625 %	125,000.00	112,392.58	115,039.06	-2,646.48
August 29, 2022 September 14, 2022	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/52 @89.9140625 %	75,000.00	67,435.55	68,991.21	-1,555.66
September 15, 2022 September 16, 2022	Sale 108,000.00 Par Value of United States Treasury Note/Bond 3.25% 31 Aug 2024 @ 98.86% Received Accrued Interest of $155.14	108,000.00	106,768.13	107,579.58	-811.45
September 12, 2022 September 21, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/52 @90.2734375 %	50,000.00	45,136.72	46,712.89	-1,576.17
September 22, 2022 September 26, 2022	Sale 40,000.00 Par Value of Morgan Stanley Variable 1.593% 04 May 2027 @ 87.45% Received Accrued Interest of $251.34	40,000.00	34,981.20	40,000.00	-5,018.80
September 29, 2022 September 30, 2022	Sale 19,000.00 Par Value of United States Treasury Note/Bond 3% 31 Jul 2024 @ 97.80% Received Accrued Interest of $94.48	19,000.00	18,581.98	18,691.70	-109.72

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 4, 2022 October 5, 2022	Sale 71,000.00 Par Value of United States Treasury Note/Bond 3.25% 31 Aug 2024 @ 98.46% Received Accrued Interest of $223.10	71,000.00	69,906.21	70,723.61	-817.40
October 4, 2022 October 5, 2022	Sale 25,000.00 Par Value of United States Treasury Note/Bond 3% 31 Jul 2024 @ 98.02% Received Accrued Interest of $134.51	25,000.00	24,504.65	24,594.34	-89.69
October 4, 2022 October 5, 2022	Sale 142,000.00 Par Value of United States Treasury Note/Bond 3.25% 31 Aug 2024 @ 98.43% Received Accrued Interest of $446.20	142,000.00	139,775.88	141,447.22	-1,671.34
October 3, 2022 October 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2052 @82.125 %	100,000.00	82,125.00	87,320.31	-5,195.31
September 22, 2022 October 13, 2022	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2052 @85.96484375 %	200,000.00	171,929.69	179,746.09	-7,816.40
October 7, 2022 October 13, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 5.000%15 Oct 2052 @97.3203125 %	175,000.00	170,310.55	171,308.59	-998.04
October 14, 2022 October 17, 2022	Sale 66,000.00 Par Value of United States Treasury Note/Bond 3.25% 31 Aug 2024 @ 97.77% Received Accrued Interest of $278.49	66,000.00	64,525.31	65,743.08	-1,217.77
October 18, 2022 October 19, 2022	Sale 67,000.00 Par Value of United States Treasury Note/Bond 3.25% 31 Aug 2024 @ 97.86% Received Accrued Interest of $294.74	67,000.00	65,565.62	66,739.18	-1,173.56
October 18, 2022 October 19, 2022	Sale 67,000.00 Par Value of United States Treasury Note/Bond 3.25% 31 Aug 2024 @ 97.85% Received Accrued Interest of $294.74	67,000.00	65,558.55	66,739.18	-1,180.63
October 11, 2022 October 20, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2052 @85.6875 %	50,000.00	42,843.75	45,119.14	-2,275.39

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)					
October 20, 2022 October 21, 2022	Sale 148,000.00 Par Value of United States Treasury Note/Bond 4.25% 30 Sep 2024 @ 99.36% Received Accrued Interest of $362.88	148,000.00	147,047.70	148,261.76	-1,214.06
October 26, 2022 October 27, 2022	Sale 110,000.00 Par Value of United States Treasury Note/Bond 4.25% 30 Sep 2024 @ 99.68% Received Accrued Interest of $346.77	110,000.00	109,649.56	110,194.56	-545.00
October 26, 2022 October 27, 2022	Sale 73,000.00 Par Value of United States Treasury Note/Bond 4.25% 30 Sep 2024 @ 99.65% Received Accrued Interest of $230.13	73,000.00	72,745.46	73,129.12	-383.66
November 2, 2022 November 3, 2022	Sale 45,000.00 Par Value of United States Treasury Note/Bond 3.25% 31 Aug 2024 @ 97.60% Received Accrued Interest of $258.56	45,000.00	43,920.82	44,824.83	-904.01
November 9, 2022 November 10, 2022	Sale 176,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 89.05% Received Accrued Interest of $1,144.24	176,000.00	156,722.11	163,793.72	-7,071.61
November 3, 2022 November 14, 2022	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 52 @81.6484375 %	200,000.00	163,296.88	171,906.25	-8,609.37
November 3, 2022 November 14, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000%15 Nov 50 @78.609375 %	100,000.00	78,609.38	82,125.00	-3,515.62
November 7, 2022 November 14, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 5.000%15 Nov 2052 @96.2578125 %	175,000.00	168,451.17	170,061.04	-1,609.87
November 7, 2022 November 14, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 5.500%15 Nov 2052 @98.546875 %	175,000.00	172,457.03	172,730.47	-273.44
November 14, 2022 November 15, 2022	Sale 39,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond	39,000.00	31,615.67	34,501.25	-2,885.58

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)					
	08/52' @ 81.07% Received Accrued Interest of $292.50				
November 15, 2022 November 17, 2022	Sale 10,000.00 Par Value of HCA Inc 4.625% 15 Mar 2052 @ 78.58% Received Accrued Interest of $79.65	10,000.00	7,858.10	10,108.15	-2,250.05
November 9, 2022 November 21, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2052 @84.16796875 %	50,000.00	42,083.98	42,828.13	-744.15
November 22, 2022 November 23, 2022	Sale 195,000.00 Par Value of United States Treasury Note/Bond 4.125% 30 Sep 2027 @ 100.54% Received Accrued Interest of $1,193.30	195,000.00	196,045.85	195,453.94	591.91
November 22, 2022 November 23, 2022	Sale 60,000.00 Par Value of United States Treasury Note/Bond 4.375% 31 Oct 2024 @ 99.70% Received Accrued Interest of $166.78	60,000.00	59,817.89	59,872.93	-55.04
November 22, 2022 November 23, 2022	Sale 49,000.00 Par Value of United States Treasury Note/Bond 4.125% 30 Sep 2027 @ 100.54% Received Accrued Interest of $299.86	49,000.00	49,262.80	49,114.07	148.73
November 28, 2022 November 29, 2022	Sale 42,000.00 Par Value of United States Treasury Note/Bond 4.125% 30 Sep 2027 @ 100.88% Received Accrued Interest of $285.58	42,000.00	42,367.50	42,097.77	269.73
November 29, 2022 November 30, 2022	Sale 203,000.00 Par Value of United States Treasury Note/Bond 4.125% 30 Sep 2027 @ 100.79% Received Accrued Interest of $1,403.29	203,000.00	204,604.16	203,472.56	1,131.60
November 29, 2022 November 30, 2022	Sale 75,000.00 Par Value of United States Treasury Note/Bond 4.125% 30 Sep 2027 @ 100.73% Received Accrued Interest of $518.46	75,000.00	75,549.17	75,174.60	374.57
December 1, 2022 December 2, 2022	Sale 74,000.00 Par Value of United States Treasury Note/Bond 4.125% 30 Sep 2027 @ 101.47% Received Accrued Interest of $528.32	74,000.00	75,086.88	74,172.26	914.62

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)					
November 8, 2022 December 13, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30yr Mpt 5.500%15 Dec 2052 @98.59375 %	175,000.00	172,539.06	172,200.68	338.38
November 30, 2022 December 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2052 @84.5234375 %	50,000.00	42,261.72	40,812.50	1,449.22
December 5, 2022 December 13, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Dec 2052 @89.078125 %	50,000.00	44,539.06	42,562.50	1,976.56
December 5, 2022 December 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Dec 2052 @89.078125 %	100,000.00	89,078.13	85,015.63	4,062.50
November 29, 2022 December 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2052 @84.9375 %	100,000.00	84,937.50	81,640.63	3,296.87
November 30, 2022 December 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2052 @84.5234375 %	100,000.00	84,523.44	81,640.62	2,882.82
November 23, 2022 December 13, 2022	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2052 @82.0625 %	100,000.00	82,062.50	78,617.19	3,445.31
November 8, 2022 December 13, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30yr Mpt 5.500%15 Dec 2052 @98.59375 %	175,000.00	172,539.06	172,200.68	338.38
December 7, 2022 December 13, 2022	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 5% 15 Dec 2049 @100.0078125 %	175,000.00	175,013.67	168,266.60	6,747.07
November 8, 2022 December 13, 2022	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30yr Mpt 5.500%15 Dec 2052 @98.59375 %	175,000.00	172,539.06	172,200.68	-338.38

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)					
December 12, 2022 December 20, 2022	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500%15 Dec 50 @87.95703125 %	50,000.00	43,978.52	42,078.13	1,900.39
December 30, 2022 January 3, 2023	Sale 36,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Oct 2027 @ 100.33% Received Accrued Interest of $262.54	36,000.00	36,117.33	36,077.97	39.36
January 3, 2023 January 4, 2023	Sale 85,000.00 Par Value of United States Treasury Note/Bond 4.5% 30 Nov 2024 @ 100.04% Received Accrued Interest of $367.79	85,000.00	85,035.75	85,054.62	-18.87
January 6, 2023 January 10, 2023	Sale 5,000.00 Par Value of Bank of New York Mellon Corp/The Variable 5.834% 25 Oct 2033 @ 106.06% Received Accrued Interest of $60.77	5,000.00	5,303.20	5,000.00	303.20
January 9, 2023 January 10, 2023	Sale 95,000.00 Par Value of United States Treasury Note/Bond 4.5% 30 Nov 2024 @ 100.36% Received Accrued Interest of $481.52	95,000.00	95,342.95	95,061.05	281.90
January 4, 2023 January 12, 2023	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/53 @82.578125 %	100,000.00	82,578.13	82,144.53	433.60
December 7, 2022 January 12, 2023	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/53 @87.03125 %	75,000.00	65,273.44	63,582.71	1,690.73
January 5, 2023 January 12, 2023	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/53 @85.81640625 %	175,000.00	150,178.71	148,359.67	1,819.04
January 3, 2023 January 12, 2023	Sale 150,000.00 Par Value 150,000.00 Current Face of Fnma Tba 40yr Mpt 3.000% 1/15/48 @88.1640625 %	150,000.00	132,246.09	133,719.73	-1,473.64
January 9, 2023 January 12, 2023	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR 5.000% 15 Jan 2050 @100.3125 %	125,000.00	125,390.63	124,831.35	559.28

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 8, 2022 January 12, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/53 @83.54296875 %	50,000.00	41,771.48	41,041.02	730.46
December 8, 2022 January 12, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/53 @83.54296875 %	50,000.00	41,771.48	40,934.90	836.58
January 11, 2023 January 13, 2023	Sale 10,000.00 Par Value of Bank of New York Mellon Corp/The Variable 5.834% 25 Oct 2033 @ 106.48% Received Accrued Interest of $126.40	10,000.00	10,648.00	10,000.00	648.00
January 18, 2023 January 19, 2023	Sale 97,000.00 Par Value of United States Treasury Note/Bond 4.5% 30 Nov 2024 @ 100.56% Received Accrued Interest of $599.59	97,000.00	97,541.88	97,062.33	479.55
January 19, 2023 January 23, 2023	Sale 5,000.00 Par Value of VICI Properties LP 5.625% 15 May 2052 @ 95.03% Received Accrued Interest of $53.13	5,000.00	4,751.65	4,988.55	-236.90
January 4, 2023 January 23, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 1/15/53 @87.4921875 %	50,000.00	43,746.09	44,021.48	-275.39
January 25, 2023 January 26, 2023	Sale 207,000.00 Par Value of United States Treasury Note/Bond 4.5% 30 Nov 2024 @ 100.38% Received Accrued Interest of $1,458.67	207,000.00	207,792.90	207,133.02	659.88
January 26, 2023 January 27, 2023	Sale 106,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Nov 2027 @ 101.19% Received Accrued Interest of $654.49	106,000.00	107,262.15	105,704.44	1,557.71
January 27, 2023 January 30, 2023	Sale 123,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Nov 2027 @ 101.07% Received Accrued Interest of $798.74	123,000.00	124,314.48	122,657.03	1,657.45
January 30, 2023 January 31, 2023	Sale 88,000.00 Par Value of United States Treasury Note/Bond 4.5% 30 Nov 2024 @ 100.20% Received Accrued Interest of $674.51	88,000.00	88,180.13	88,056.55	123.58

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)					
January 31, 2023 February 1, 2023	Sale 68,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 Dec 2024 @ 99.93% Received Accrued Interest of $255.47	68,000.00	67,949.45	67,945.09	4.36
February 2, 2023 February 6, 2023	Sale 10,000.00 Par Value of Kraft Heinz Foods Co 5.2% 15 Jul 2045 @ 100.30% Received Accrued Interest of $30.33	10,000.00	10,030.20	10,399.44	-369.24
February 8, 2023 February 9, 2023	Sale 279,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 Jan 2026 @ 99.41% Received Accrued Interest of $746.63	279,000.00	277,354.34	278,558.82	-1,204.48
January 30, 2023 February 13, 2023	Sale 150,000.00 Par Value 150,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 2/15/48 @90.84375 %	150,000.00	136,265.63	132,342.77	3,922.86
February 1, 2023 February 13, 2023	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/53 @87.7734375 %	175,000.00	153,603.52	150,291.50	3,312.02
February 2, 2023 February 13, 2023	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/53 @85.3046875 %	100,000.00	85,304.69	82,669.92	2,634.77
February 7, 2023 February 13, 2023	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 2/15/53 @99.6015625 %	125,000.00	124,501.95	125,358.89	-856.94
February 7, 2023 February 13, 2023	Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 2/15/53 @99.6015625 %	75,000.00	74,701.17	74,929.69	-228.52
February 8, 2023 February 21, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 2/15/51 @88.625 %	50,000.00	44,312.50	43,783.20	529.30
February 22, 2023 February 23, 2023	Sale 78,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Dec 2027 @ 98.79% Received Accrued Interest of $450.87	78,000.00	77,058.80	77,839.82	-781.02

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)					
February 22, 2023 February 23, 2023	Sale 62,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Dec 2027 @ 98.79% Received Accrued Interest of $358.38	62,000.00	61,248.51	61,872.68	-624.17
February 22, 2023 February 23, 2023	Sale 39,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Dec 2027 @ 98.65% Received Accrued Interest of $225.44	39,000.00	38,474.22	38,919.91	-445.69
February 23, 2023 February 24, 2023	Sale 78,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Dec 2027 @ 98.72% Received Accrued Interest of $459.22	78,000.00	77,004.66	77,839.82	-835.16
February 23, 2023 February 24, 2023	Sale 39,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Dec 2027 @ 98.73% Received Accrued Interest of $229.61	39,000.00	38,505.36	38,919.91	-414.55
March 1, 2023 March 2, 2023	Sale 8,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 100.86% Received Accrued Interest of $97.54	8,000.00	8,069.06	8,136.51	-67.45
March 2, 2023 March 3, 2023	Sale 353,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 100.21% Received Accrued Interest of $4,344.24	353,000.00	353,727.48	359,023.61	-5,296.13
March 9, 2023 March 10, 2023	Sale 78,000.00 Par Value of United States Treasury Note/Bond 4% 15 Feb 2026 @ 98.16% Received Accrued Interest of $198.23	78,000.00	76,563.55	77,763.54	-1,199.99
February 22, 2023 March 13, 2023	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/53 @85.1953125 %	175,000.00	149,091.80	153,576.47	-4,484.67
February 22, 2023 March 13, 2023	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/53 @85.1953125 %	175,000.00	149,091.80	153,576.47	4,484.67
March 10, 2023 March 13, 2023	Sale 79,000.00 Par Value of United States Treasury Note/Bond 4% 15 Feb 2026 @ 99.03% Received Accrued Interest of $226.96	79,000.00	78,236.13	78,760.50	-524.37

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)					
March 2, 2023 March 13, 2023	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 3/15/53 @86.8984375 %	150,000.00	130,347.66	136,333.01	-5,985.35
February 22, 2023 March 13, 2023	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/53 @85.1953125 %	175,000.00	149,091.80	153,706.05	-4,614.25
February 22, 2023 March 13, 2023	Sale 100,000.00 Par Value 100,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @81.953125 %	100,000.00	81,953.13	85,384.77	-3,431.64
March 3, 2023 March 13, 2023	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 3/15/53 @97.9609375 %	200,000.00	195,921.88	199,089.84	-3,167.96
March 14, 2023 March 15, 2023	Sale 48,000.00 Par Value of United States Treasury Note/Bond 4% 15 Feb 2026 @ 99.75% Received Accrued Interest of $148.51	48,000.00	47,878.35	47,854.48	23.87
March 14, 2023 March 15, 2023	Sale 78,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jan 2025 @ 99.66% Received Accrued Interest of $382.19	78,000.00	77,732.55	77,747.21	-14.66
March 15, 2023 March 16, 2023	Sale 18,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 Mar 2026 @ 102.27% Received Accrued Interest of $2.26	18,000.00	18,407.81	18,034.94	372.87
March 20, 2023 March 21, 2023	Sale 48,000.00 Par Value of United States Treasury Note/Bond 3.5% 15 Feb 2033 @ 100.14% Received Accrued Interest of $157.79	48,000.00	48,067.50	46,274.24	1,793.26
March 8, 2023 March 21, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 3/15/51 @85.90625 %	50,000.00	42,953.13	44,340.82	-1,387.69
March 22, 2023 March 23, 2023	Sale 187,000.00 Par Value of United States Treasury Note/Bond 4% 29 Feb 2028 @ 101.18% Received Accrued Interest of $467.50	187,000.00	189,206.02	185,861.81	3,344.21

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 24, 2023 March 27, 2023	Sale 101,000.00 Par Value of United States Treasury Note/Bond 3.5% 15 Feb 2033 @ 101.59% Received Accrued Interest of $390.61	101,000.00	102,609.69	97,368.71	5,240.98
March 27, 2023 March 28, 2023	Sale 64,000.00 Par Value of United States Treasury Note/Bond 4% 29 Feb 2028 @ 101.86% Received Accrued Interest of $194.78	64,000.00	65,189.13	63,610.46	1,578.67
March 27, 2023 March 28, 2023	Sale 120,000.00 Par Value of United States Treasury Note/Bond 3.5% 31 Jan 2028 @ 99.58% Received Accrued Interest of $649.72	120,000.00	119,490.56	118,262.06	1,228.50
March 27, 2023 March 28, 2023	Sale 64,000.00 Par Value of United States Treasury Note/Bond 4% 29 Feb 2028 @ 102.04% Received Accrued Interest of $194.78	64,000.00	65,305.13	63,610.46	1,694.67
March 27, 2023 March 28, 2023	Sale 66,000.00 Par Value of United States Treasury Note/Bond 4% 29 Feb 2028 @ 101.74% Received Accrued Interest of $200.87	66,000.00	67,151.66	65,598.28	1,553.38
March 28, 2023 March 29, 2023	Sale 38,000.00 Par Value of United States Treasury Note/Bond 4.625% 28 Feb 2025 @ 101.08% Received Accrued Interest of $138.50	38,000.00	38,410.74	38,308.75	101.99
March 28, 2023 March 29, 2023	Sale 81,000.00 Par Value of United States Treasury Note/Bond 4% 29 Feb 2028 @ 101.59% Received Accrued Interest of $255.33	81,000.00	82,288.32	80,506.99	1,781.33
April 3, 2023 April 4, 2023	Sale 32,000.00 Par Value of United States Treasury Note/Bond 4.625% 28 Feb 2025 @ 100.85% Received Accrued Interest of $140.76	32,000.00	32,270.64	32,260.00	10.64
April 3, 2023 April 4, 2023	Sale 58,000.00 Par Value of United States Treasury Note/Bond 4% 29 Feb 2028 @ 102.05% Received Accrued Interest of $220.65	58,000.00	59,190.41	57,646.98	1,543.43
April 5, 2023 April 10, 2023	Sale 5,000.00 Par Value of Sabine Pass Liquefaction LLC 4.5% 15 May 2030 @ 97.94% Received Accrued Interest of $90.62	5,000.00	4,897.00	4,784.35	112.65

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)					
April 6, 2023 April 11, 2023	Sale 15,000.00 Par Value of Kraft Heinz Foods Co 4.875% 01 Oct 2049 @ 94.04% Received Accrued Interest of $20.31	15,000.00	14,106.30	14,954.76	-848.46
April 6, 2023 April 11, 2023	Sale 5,000.00 Par Value of Sabine Pass Liquefaction LLC 4.5% 15 May 2030 @ 97.82% Received Accrued Interest of $91.25	5,000.00	4,890.75	4,784.35	106.40
April 10, 2023 April 11, 2023	Sale 44,000.00 Par Value of United States Treasury Note/Bond 4% 29 Feb 2028 @ 102.19% Received Accrued Interest of $200.87	44,000.00	44,963.41	43,732.19	1,231.22
April 10, 2023 April 11, 2023	Sale 44,000.00 Par Value of United States Treasury Note/Bond 4% 29 Feb 2028 @ 102.20% Received Accrued Interest of $200.87	44,000.00	44,968.53	43,732.19	1,236.34
March 28, 2023 April 13, 2023	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 4/15/53 @92.5234375 %	25,000.00	23,130.86	22,524.74	606.12
March 28, 2023 April 13, 2023	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 4/15/53 @89.265625 %	150,000.00	133,898.44	130,390.14	3,508.30
March 30, 2023 April 13, 2023	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/53 @85.9921875 %	175,000.00	150,486.33	148,712.86	1,773.47
March 31, 2023 April 13, 2023	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 4/15/53 @99.5390625 %	200,000.00	199,078.13	195,877.88	3,200.25
March 31, 2023 April 13, 2023	Reversal of Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 4/15/53 @99.5390625 %	200,000.00	199,078.13	195,877.88	-3,200.25
March 30, 2023 April 13, 2023	Reversal of Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/53 @85.9921875 %	175,000.00	150,486.33	148,712.86	-1,773.47

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
March 28, 2023 April 13, 2023	Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 4/15/53 @92.5234375 %	25,000.00	23,130.86	22,524.74	-606.12
March 28, 2023 April 13, 2023	Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 4/15/53 @89.265625 %	150,000.00	133,898.44	130,390.14	-3,508.30
April 12, 2023 April 13, 2023	Sale 69,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 Mar 2026 @ 102.41% Received Accrued Interest of $251.48	69,000.00	70,660.69	69,133.93	1,526.76
March 30, 2023 April 13, 2023	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/53 @85.9921875 %	175,000.00	150,486.33	149,249.02	1,237.31
March 28, 2023 April 13, 2023	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 4/15/53 @89.265625 %	150,000.00	133,898.44	130,456.05	3,442.39
March 31, 2023 April 13, 2023	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 4/15/53 @99.5390625 %	200,000.00	199,078.13	195,877.88	3,200.25
March 29, 2023 April 13, 2023	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/53 @82.3046875 %	100,000.00	82,304.69	81,602.63	702.06
March 28, 2023 April 13, 2023	Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 4/15/53 @92.5234375 %	25,000.00	23,130.86	22,524.74	606.12
April 13, 2023 April 20, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 5.000% 4/15/48 @100.14453125 %	50,000.00	50,072.27	49,750.00	322.27
April 11, 2023 April 20, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 4/15/53 @88.66796875 %	50,000.00	44,333.98	42,991.21	1,342.77

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)					
April 21, 2023 April 24, 2023	Sale 62,000.00 Par Value of United States Treasury Note/Bond 3.625% 31 Mar 2028 @ 99.85% Received Accrued Interest of $147.38	62,000.00	61,905.15	62,217.66	-312.51
April 27, 2023 April 28, 2023	Sale 209,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Mar 2025 @ 99.55% Received Accrued Interest of $619.58	209,000.00	208,058.54	208,199.61	-141.07
May 1, 2023 May 2, 2023	Sale 21,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 95.88% Received Accrued Interest of $159.82	21,000.00	20,133.75	20,669.36	-535.61
May 1, 2023 May 2, 2023	Sale 20,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 102.66% Received Accrued Interest of $371.27	20,000.00	20,531.25	20,540.85	-9.60
May 2, 2023 May 3, 2023	Sale 23,000.00 Par Value of United States Treasury Note/Bond 4% 29 Feb 2028 @ 101.66% Received Accrued Interest of $160.00	23,000.00	23,381.35	22,860.01	521.34
May 2, 2023 May 3, 2023	Sale 150,000.00 Par Value of United States Treasury Note/Bond 3.625% 31 Mar 2028 @ 100.66% Received Accrued Interest of $490.27	150,000.00	150,996.79	150,526.61	470.18
May 4, 2023 May 11, 2023	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/53 @90.6171875 %	150,000.00	135,925.78	134,006.84	1,918.94
May 4, 2023 May 11, 2023	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @87.61328125 %	175,000.00	153,323.24	150,640.14	2,683.10
May 4, 2023 May 11, 2023	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 5/15/53 @99.8359375 %	200,000.00	199,671.88	199,066.41	605.47
May 11, 2023 May 12, 2023	Sale 62,000.00 Par Value of United States Treasury Note/Bond 3.75% 15 Apr 2026 @ 100.68% Received Accrued Interest of $171.52	62,000.00	62,424.10	62,049.77	374.33

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)					
May 12, 2023 May 15, 2023	Sale 709,000.00 Par Value of United States Treasury Note/Bond 3.5% 15 Feb 2033 @ 100.87% Received Accrued Interest of $6,100.93	709,000.00	715,191.38	686,624.53	28,566.85
May 16, 2023 May 17, 2023	Sale 46,000.00 Par Value of United States Treasury Note/Bond 3.625% 31 Mar 2028 @ 100.56% Received Accrued Interest of $214.13	46,000.00	46,256.51	46,161.49	95.02
May 16, 2023 May 17, 2023	Sale 46,000.00 Par Value of United States Treasury Note/Bond 3.625% 31 Mar 2028 @ 100.33% Received Accrued Interest of $214.13	46,000.00	46,150.03	46,161.50	-11.47
May 12, 2023 May 18, 2023	Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 5.000% 5/15/48 @99.80078125 %	50,000.00	49,900.39	50,067.38	-166.99
May 23, 2023 May 24, 2023	Sale 53,000.00 Par Value of United States Treasury Note/Bond 3.625% 31 Mar 2028 @ 99.41% Received Accrued Interest of $283.46	53,000.00	52,688.11	53,186.07	-497.96
May 23, 2023 May 25, 2023	Sale 50,000.00 Par Value of Credit Suisse Group AG Variable 6.537% 12 Aug 2033 @ 101.73% Received Accrued Interest of $935.15	50,000.00	50,865.00	48,391.35	2,473.65
May 25, 2023 May 26, 2023	Sale 92,000.00 Par Value of United States Treasury Note/Bond 3.5% 30 Apr 2028 @ 98.28% Received Accrued Interest of $227.50	92,000.00	90,416.72	91,804.85	-1,388.13
May 25, 2023 May 26, 2023	Sale 386,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 98.73% Received Accrued Interest of $1,056.78	386,000.00	381,093.92	385,063.53	-3,969.61
June 1, 2023 June 2, 2023	Sale 22,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 73.85% Received Accrued Interest of $21.52	22,000.00	16,247.35	18,935.41	-2,688.06
June 2, 2023 June 5, 2023	Sale 22,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 73.57% Received Accrued Interest of $25.11	22,000.00	16,186.50	18,935.41	-2,748.91

5% Series Reportable Transactions By Broker (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
June 2, 2023 June 5, 2023	Sale 22,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 73.47% Received Accrued Interest of $25.11	22,000.00	16,162.38	18,935.41	-2,773.03
June 7, 2023 June 9, 2023	Sale 10,000.00 Par Value of Morgan Stanley Variable 1.593% 04 May 2027 @ 89.56% Received Accrued Interest of $15.49	10,000.00	8,956.10	8,789.30	166.80
May 16, 2023 June 13, 2023	Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @85.625 %	100,000.00	85,625.00	86,921.88	-1,296.88
June 7, 2023 June 13, 2023	Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 6/15/53 @98.95703125 %	200,000.00	197,914.06	199,746.09	-1,832.03
June 8, 2023 June 13, 2023	Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @85.234375 %	175,000.00	149,160.16	153,583.01	-4,422.85
June 6, 2023 June 13, 2023	Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 6/15/53 @88.2734375 %	150,000.00	132,410.16	136,122.07	-3,711.91
June 14, 2023 June 15, 2023	Sale 68,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 May 2026 @ 98.25% Received Accrued Interest of $207.65	68,000.00	66,811.09	68,000.37	-1,189.28
June 22, 2023 June 23, 2023	Sale 131,000.00 Par Value of United States Treasury Note/Bond 3.5% 30 Apr 2028 @ 97.52% Received Accrued Interest of $672.80	131,000.00	127,745.10	130,722.11	-2,977.01
June 27, 2023 June 28, 2023	Sale 200,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 May 2025 @ 99.07% Received Accrued Interest of $650.27	200,000.00	198,148.44	199,614.25	-1,465.81
June 27, 2023 June 28, 2023	Sale 99,000.00 Par Value of United States Of Amer Treas Notes 3.625% NTS 31 May 2028 USD	99,000.00	97,225.40	98,186.27	-960.87

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)					
	'Z-2028' @ 98.21% Received Accrued Interest of $274.55				
June 28, 2023 June 29, 2023	Sale 107,000.00 Par Value of United States Of Amer Treas Notes 3.625% NTS 31 May 2028 USD 'Z-2028' @ 98.35% Received Accrued Interest of $307.33	107,000.00	105,239.29	106,120.51	-881.22
June 28, 2023 June 29, 2023	Sale 109,000.00 Par Value of United States Of Amer Treas Notes 3.625% NTS 31 May 2028 USD 'Z-2028' @ 98.50% Received Accrued Interest of $313.08	109,000.00	107,364.36	108,104.07	-739.71
Total Sales			**$18,055,366.78**	**$18,063,744.20**	**-$18,261.12**
Total Morgan Stanley and Co, LLC 0050			**$39,716,608.96**	**$39,724,986.38**	**-$18,261.12**
Nomura Securities/Fix Income 5222					
Purchases					
July 14, 2022 July 15, 2022	Purchase 100,000.00 Par Value of United States Treasury Note/Bond 3.25% 30 Jun 2027 @ 100.75% Paid Accrued Interest of $132.47	100,000.00	100,750.00	100,750.00	
July 22, 2022 August 1, 2022	Purchase 90,000.00 Par Value of United States Of Amer Treas Notes 3% NTS 31 Jul 2027 USD 'AB-2027' @ 99.22% Paid Accrued Interest of $6.73	90,000.00	89,294.61	89,294.61	
September 2, 2022 September 6, 2022	Purchase 240,000.00 Par Value of United States Of Amer Treas Bills 0% T-Bill 02 Feb 2023 Usd @ 98.71%	240,000.00	236,913.22	236,913.22	
September 7, 2022 September 8, 2022	Purchase 450,000.00 Par Value of United States Treasury Bill Zero 16 Feb 2023 @ 98.55%	450,000.00	443,458.37	443,458.37	
September 12, 2022 September 14, 2022	Purchase 522,000.00 Par Value of United States Treasury Note/Bond 3.25% 31 Aug 2024 @ 99.45% Paid Accrued Interest of $656.10	522,000.00	519,145.31	519,145.31	

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 12, 2022 September 14, 2022	Purchase 238,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 91.75% Paid Accrued Interest of $582.07	238,000.00	218,355.70	218,355.70	
September 28, 2022 September 29, 2022	Purchase 27,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 91.77% Paid Accrued Interest of $90.79	27,000.00	24,776.72	24,776.72	
September 29, 2022 October 3, 2022	Purchase 14,000.00 Par Value of United States Treasury Note/Bond 4.125% 30 Sep 2027 @ 100.66% Paid Accrued Interest of $4.76	14,000.00	14,092.97	14,092.97	
October 28, 2022 October 31, 2022	Purchase 162,000.00 Par Value of United States Of Amer Treas Notes 4.25% Nts 31 Oct 2027 USD 'AF-2027' @ 99.75%	162,000.00	161,595.00	161,595.00	
October 28, 2022 October 31, 2022	Purchase 86,000.00 Par Value of United States Of Amer Treas Notes 4.25% Nts 31 Oct 2027 USD 'AF-2027' @ 99.75%	86,000.00	85,785.00	85,785.00	
October 31, 2022 November 1, 2022	Purchase 22,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 80.20% Paid Accrued Interest of $139.89	22,000.00	17,644.69	17,644.69	
November 8, 2022 November 9, 2022	Purchase 49,000.00 Par Value of United States Of Amer Treas Notes 4.25% Nts 31 Oct 2027 USD 'AF-2027' @ 99.11% Paid Accrued Interest of $50.25	49,000.00	48,563.59	48,563.59	
November 9, 2022 November 15, 2022	Purchase 241,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 99.48%	241,000.00	239,758.58	239,758.58	
November 18, 2022 November 21, 2022	Purchase 3,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 101.84% Paid Accrued Interest of $1.99	3,000.00	3,055.31	3,055.31	

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)					
November 23, 2022 November 30, 2022	Purchase 64,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Nov 2027 @ 99.50%	64,000.00	63,679.44	63,679.44	
November 23, 2022 November 30, 2022	Purchase 64,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Nov 2027 @ 99.50%	64,000.00	63,679.44	63,679.44	
December 5, 2022 December 7, 2022	Purchase 26,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Nov 2027 @ 100.38% Paid Accrued Interest of $19.37	26,000.00	26,098.52	26,098.52	
December 13, 2022 December 15, 2022	Purchase 23,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 105.56% Paid Accrued Interest of $78.63	23,000.00	24,278.48	24,278.48	
January 31, 2023 February 1, 2023	Purchase 82,000.00 Par Value of United States Treasury Note/Bond 3.5% 31 Jan 2028 @ 99.44% Paid Accrued Interest of $7.93	82,000.00	81,538.75	81,538.75	
February 1, 2023 February 2, 2023	Purchase 96,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jan 2025 @ 100.05% Paid Accrued Interest of $21.88	96,000.00	96,045.00	96,045.00	
February 27, 2023 February 28, 2023	Purchase 50,000.00 Par Value of United States Treasury Note/Bond 4% 29 Feb 2028 @ 99.38%	50,000.00	49,687.50	49,687.50	
March 1, 2023 March 2, 2023	Purchase 64,000.00 Par Value of United States Treasury Note/Bond 4% 29 Feb 2028 @ 98.83% Paid Accrued Interest of $13.91	64,000.00	63,250.00	63,250.00	
March 31, 2023 April 3, 2023	Purchase 36,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 98.44% Paid Accrued Interest of $169.43	36,000.00	35,437.50	35,437.50	
April 11, 2023 April 12, 2023	Purchase 38,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Mar 2025 @ 99.69% Paid Accrued Interest of $48.28	38,000.00	37,882.73	37,882.73	

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)					
April 24, 2023 April 25, 2023	Purchase 527,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Mar 2025 @ 99.55% Paid Accrued Interest of $1,394.89	527,000.00	524,612.03	524,612.03	
May 30, 2023 May 31, 2023	Purchase 45,000.00 Par Value of United States Of Amer Treas Notes 3.625% NTS 31 May 2028 USD 'Z-2028' @ 98.91%	45,000.00	44,507.81	44,507.81	
May 30, 2023 May 31, 2023	Purchase 61,000.00 Par Value of United States Of Amer Treas Notes 3.625% NTS 31 May 2028 USD 'Z-2028' @ 99.09%	61,000.00	60,447.19	60,447.19	
May 31, 2023 June 1, 2023	Purchase 22,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 May 2025 @ 99.67% Paid Accrued Interest of $2.55	22,000.00	21,927.81	21,927.81	
June 7, 2023 June 8, 2023	Purchase 118,000.00 Par Value of United States Treasury Bill Zero 03 Oct 2023 @ 98.32%	118,000.00	116,017.30	116,017.30	
Total Purchases			**$3,512,278.57**	**$3,512,278.57**	**$0.00**
Sales					
July 8, 2022 July 11, 2022	Sale 275,000.00 Par Value of United States Of Amer Treas Bills 0% T-BILL 15 Sep 2022 USD @ 99.68%	275,000.00	274,019.55	274,019.55	
July 8, 2022 July 11, 2022	Sale 85,000.00 Par Value of United States Treasury Bill Zero 06 Oct 2022 @ 99.54%	85,000.00	84,541.36	84,541.36	
July 13, 2022 July 14, 2022	Sale 75,000.00 Par Value of United States Treasury Note/Bond 3.25% 30 Jun 2027 @ 101.28% Received Accrued Interest of $92.73	75,000.00	75,960.94	75,318.25	642.69
July 14, 2022 July 15, 2022	Sale 105,000.00 Par Value of United States Treasury Note/Bond 2.75% 30 Apr 2027 @ 98.45% Received Accrued Interest of $596.33	105,000.00	103,375.78	104,355.89	-980.11
July 22, 2022 July 25, 2022	Sale 95,000.00 Par Value of United States Treasury Note/Bond 2.75% 30 Apr 2027 @ 99.19% Received Accrued Interest of $610.53	95,000.00	94,231.84	94,417.24	-185.40

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 30, 2022 August 31, 2022	Sale 5,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 95.80% Received Accrued Interest of $6.52	5,000.00	4,789.84	4,862.67	-72.83
September 23, 2022 September 26, 2022	Sale 51,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 96.18% Received Accrued Interest of $114.47	51,000.00	49,051.64	50,250.58	-1,198.94
September 23, 2022 September 26, 2022	Sale 86,000.00 Par Value of United States Treasury Note/Bond 3% 30 Jun 2024 @ 97.85% Received Accrued Interest of $616.96	86,000.00	84,148.98	85,857.18	-1,708.20
September 29, 2022 September 30, 2022	Sale 10,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 91.85% Received Accrued Interest of $34.38	10,000.00	9,185.16	9,443.91	-258.75
October 28, 2022 October 31, 2022	Sale 165,000.00 Par Value of United States Treasury Note/Bond 4.125% 30 Sep 2027 @ 99.72% Received Accrued Interest of $579.65	165,000.00	164,542.38	165,384.11	-841.73
October 28, 2022 October 31, 2022	Sale 87,000.00 Par Value of United States Treasury Note/Bond 4.125% 30 Sep 2027 @ 99.73% Received Accrued Interest of $305.64	87,000.00	86,762.11	87,202.52	-440.41
November 9, 2022 November 10, 2022	Sale 263,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 88.50% Received Accrued Interest of $1,709.86	263,000.00	232,755.00	244,759.96	-12,004.96
November 16, 2022 November 17, 2022	Sale 8,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 103.13% Received Accrued Interest of $1.82	8,000.00	8,250.31	8,017.42	232.89
November 23, 2022 November 25, 2022	Sale 64,000.00 Par Value of United States Of Amer Treas Notes 4.25% Nts 31 Oct 2027 USD 'AF-2027' @ 100.45% Received Accrued Interest of $182.32	64,000.00	64,285.00	63,731.60	553.40

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)					
November 23, 2022 November 25, 2022	Sale 64,000.00 Par Value of United States Of Amer Treas Notes 4.25% Nts 31 Oct 2027 USD 'AF-2027' @ 100.45% Received Accrued Interest of $182.32	64,000.00	64,285.00	63,731.60	553.40
February 6, 2023 February 7, 2023	Sale 194,000.00 Par Value of United States Treasury Bill Zero 25 May 2023 @ 98.63%	194,000.00	190,243.47	190,243.47	
February 27, 2023 February 28, 2023	Sale 51,000.00 Par Value of United States Treasury Note/Bond 3.5% 31 Jan 2028 @ 97.07% Received Accrued Interest of $138.07	51,000.00	49,505.86	50,835.77	-1,329.91
March 1, 2023 March 2, 2023	Sale 66,000.00 Par Value of United States Treasury Note/Bond 3.5% 31 Jan 2028 @ 96.54% Received Accrued Interest of $191.44	66,000.00	63,718.05	65,787.47	-2,069.42
March 31, 2023 April 3, 2023	Sale 371,000.00 Par Value of United States Treasury Bill Zero 18 Jul 2023 @ 98.62%	371,000.00	365,349.69	365,349.69	
April 11, 2023 April 12, 2023	Sale 39,000.00 Par Value of United States Treasury Note/Bond 4.625% 28 Feb 2025 @ 100.94% Received Accrued Interest of $210.76	39,000.00	39,368.16	39,316.87	51.29
April 19, 2023 April 20, 2023	Sale 241,000.00 Par Value of United States Treasury Bill Zero 18 Jul 2023 @ 98.78%	241,000.00	237,329.59	237,329.59	
April 24, 2023 April 25, 2023	Sale 546,000.00 Par Value of United States Treasury Note/Bond 4.625% 28 Feb 2025 @ 100.77% Received Accrued Interest of $3,842.77	546,000.00	550,222.97	549,273.36	949.61
May 30, 2023 May 31, 2023	Sale 47,000.00 Par Value of United States Treasury Note/Bond 3.625% 31 Mar 2028 @ 98.71% Received Accrued Interest of $283.96	47,000.00	46,394.06	47,165.00	-770.94
May 30, 2023 May 31, 2023	Sale 63,000.00 Par Value of United States Treasury Note/Bond 3.625% 31 Mar 2028 @ 98.89% Received Accrued Interest of $380.62	63,000.00	62,302.06	63,221.18	-919.12
May 31, 2023 June 1, 2023	Sale 23,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 98.87% Received Accrued Interest of $77.50	23,000.00	22,739.45	22,944.20	-204.75

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)					
June 7, 2023 June 8, 2023	Sale 118,000.00 Par Value of United States Treasury Bill Zero 27 Jul 2023 @ 99.31%	118,000.00	115,433.50	115,433.50	
Total Sales			**$3,142,791.75**	**$3,162,793.94**	**-$20,002.19**
Total Nomura Securities/Fix Income 5222			**$6,655,070.32**	**$6,675,072.51**	**-$20,002.19**
Wells Fargo Securities, LLC 0250					
Purchases					
July 22, 2022 July 25, 2022	Purchase 10,000.00 Par Value of Wells Fargo & Co Variable 4.897% 25 Jul 2033 @ 101.84%	10,000.00	10,183.70	10,183.70	
August 12, 2022 August 16, 2022	Purchase 5,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 97.58% Paid Accrued Interest of $0.41	5,000.00	4,878.90	4,878.90	
August 25, 2022 August 26, 2022	Purchase 130,000.00 Par Value of United States Treasury Bill Zero 19 Jan 2023 @ 98.83%	130,000.00	128,476.33	128,476.33	
August 18, 2022 August 31, 2022	Purchase 155,000.00 Par Value of United States Of Amer Treas Notes 3.125% Nts 31 Aug 2024 USD 'BG-2024' @ 100.00%	155,000.00	155,000.00	155,000.00	
August 18, 2022 August 31, 2022	Purchase 155,000.00 Par Value of United States Of Amer Treas Notes 3.125% Nts 31 Aug 2024 USD 'BG-2024' @ 100.00%	155,000.00	155,000.00	155,000.00	
August 23, 2022 August 31, 2022	Purchase 20,000.00 Par Value of United States Of Amer Treas Notes 3.125% Nts 31 Aug 2024 USD 'BG-2024' @ 99.85%	20,000.00	19,969.79	19,969.79	
August 24, 2022 August 31, 2022	Purchase 10,000.00 Par Value of United States Treasury Note/Bond 3.25% 31 Aug 2024 @ 99.88%	10,000.00	9,987.50	9,987.50	
August 24, 2022 August 31, 2022	Purchase 15,000.00 Par Value of United States Treasury Note/Bond 3.25% 31 Aug 2024 @ 99.88%	15,000.00	14,981.25	14,981.25	

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)					
August 31, 2022 September 1, 2022	Purchase 35,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 95.61% Paid Accrued Interest of $48.51	35,000.00	33,463.28	33,463.28	
September 22, 2022 September 23, 2022	Purchase 105,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 92.55% Paid Accrued Interest of $306.01	105,000.00	97,174.22	97,174.22	
November 9, 2022 November 15, 2022	Purchase 119,000.00 Par Value of United States Of Amer Treas Notes 4.125% Nts 15 Nov 2032 USD 'F-2032' @ 99.80%	119,000.00	118,758.52	118,758.52	
November 10, 2022 November 15, 2022	Purchase 63,000.00 Par Value of United States Of Amer Treas Notes 4.125% Nts 15 Nov 2032 USD 'F-2032' @ 102.09%	63,000.00	64,319.06	64,319.06	
November 22, 2022 November 30, 2022	Purchase 127,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Nov 2027 @ 99.69%	127,000.00	126,603.12	126,603.12	
December 6, 2022 December 8, 2022	Purchase 18,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 108.41% Paid Accrued Interest of $45.75	18,000.00	19,513.12	19,513.12	
December 14, 2022 December 16, 2022	Purchase 7,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 105.34% Paid Accrued Interest of $24.73	7,000.00	7,373.51	7,373.51	
December 30, 2022 January 3, 2023	Purchase 16,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 100.84% Paid Accrued Interest of $86.63	16,000.00	16,135.00	16,135.00	
January 18, 2023 January 19, 2023	Purchase 7,000.00 Par Value of United States Treasury Inflation Indexed Bonds .625% 15 Jul 2032 @ 94.28% Paid Accrued Interest of $0.50	7,000.00	6,765.27	6,765.27	

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 2, 2023 February 6, 2023	Purchase 13,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 108.23% Paid Accrued Interest of $119.23	13,000.00	14,070.47	14,070.47	
February 3, 2023 February 6, 2023	Purchase 312,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 Jan 2026 @ 99.90% Paid Accrued Interest of $734.75	312,000.00	311,675.32	311,675.32	
February 2, 2023 February 6, 2023	Purchase 3,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 108.11% Paid Accrued Interest of $27.51	3,000.00	3,243.29	3,243.29	
February 6, 2023 February 7, 2023	Purchase 454,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jan 2025 @ 99.45% Paid Accrued Interest of $362.13	454,000.00	451,517.19	451,517.19	
February 9, 2023 February 15, 2023	Purchase 71,000.00 Par Value of UNITED STATES OF AMER TREAS BONDS 0% BDS 15 Feb 2053 USD1000 'BOND 02/2053' @ 97.76%	71,000.00	69,409.72	69,409.72	
February 15, 2023 February 17, 2023	Purchase 11,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 95.96% Paid Accrued Interest of $2.20	11,000.00	10,555.71	10,555.71	
February 21, 2023 February 28, 2023	Purchase 75,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 0% NTS 29 Feb 2028 USD 'V-2028' @ 99.51%	75,000.00	74,630.53	74,630.53	
March 15, 2023 March 16, 2023	Purchase 13,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.625% 15 Oct 2027 @ 102.04% Paid Accrued Interest of $88.73	13,000.00	13,342.53	13,342.53	
March 16, 2023 March 17, 2023	Purchase 28,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.125% 15 Jan 2033 @ 98.38% Paid Accrued Interest of $53.11	28,000.00	27,558.49	27,558.49	
April 18, 2023 April 20, 2023	Purchase 7,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 97.12% Paid Accrued Interest of $44.86	7,000.00	6,798.48	6,798.48	

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)					
March 7, 2023 April 20, 2023	Purchase 100,000.00 Par Value 100,000.00 Current Face of Gnmaii Jumbo TBA 30YR MPT 4.500% 4/15/48 @96.46875 %	100,000.00	96,468.75	96,468.75	
March 29, 2023 May 11, 2023	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @81.98828125 %	125,000.00	102,485.35	102,485.35	
March 29, 2023 May 11, 2023	Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @81.98828125 %	125,000.00	102,485.35	102,485.35	
March 29, 2023 May 11, 2023	Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @81.98828125 %	125,000.00	102,485.35	102,485.35	
May 11, 2023 May 15, 2023	Purchase 25,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2053 Usd1000 'Bonds 05/53' @ 97.94%	25,000.00	24,484.21	24,484.21	
May 12, 2023 May 15, 2023	Purchase 71,000.00 Par Value of United States Treasury Note/Bond 3.5% 30 Apr 2028 @ 100.45% Paid Accrued Interest of $101.29	71,000.00	71,321.72	71,321.72	
March 28, 2023 May 18, 2023	Purchase 75,000.00 Par Value 75,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 5/15/2051 @87.51171875 %	75,000.00	65,633.79	65,633.79	
March 28, 2023 May 18, 2023	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 5/15/2051 @87.51171875 %	75,000.00	65,633.79	65,633.79	
March 28, 2023 May 18, 2023	Purchase 75,000.00 Par Value 75,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 5/15/2051 @87.51171875 %	75,000.00	65,633.79	65,633.79	
April 10, 2023 May 18, 2023	Purchase 100,000.00 Par Value 100,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 4.500% 5/15/53 @98.09375 %	100,000.00	98,093.75	98,093.75	

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)					
May 19, 2023 May 22, 2023	Purchase 81,000.00 Par Value of United States Treasury Note/Bond 3.375% 15 May 2033 @ 97.23% Paid Accrued Interest of $52.00	81,000.00	78,759.84	78,759.84	
May 25, 2023 May 31, 2023	Purchase 181,000.00 Par Value of United States Of Amer Treas Notes 3.625% NTS 31 May 2028 USD 'Z-2028' @ 99.50%	181,000.00	180,095.00	180,095.00	
May 3, 2023 June 20, 2023	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 6/15/53 @88.86328125 %	75,000.00	66,647.46	66,647.46	
May 12, 2023 June 20, 2023	Purchase 100,000.00 Par Value 100,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 4.500% 6/15/53 @97.90625 %	100,000.00	97,906.25	97,906.25	
May 12, 2023 June 20, 2023	Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 4.500% 6/15/53 @97.90625 %	100,000.00	97,906.25	97,906.25	
May 3, 2023 June 20, 2023	Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 6/15/53 @88.86328125 %	75,000.00	66,647.46	66,647.46	
May 3, 2023 June 20, 2023	Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 6/15/53 @88.86328125 %	75,000.00	66,647.46	66,647.46	
May 12, 2023 June 20, 2023	Purchase 100,000.00 Par Value 100,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 4.500% 6/15/53 @97.90625 %	100,000.00	97,906.25	97,906.25	
June 29, 2023 June 30, 2023	Purchase 109,000.00 Par Value of United States Treasury Note/Bond 3.375% 15 May 2033 @ 96.11% Paid Accrued Interest of $459.84	109,000.00	104,759.22	104,759.22	
Total Purchases			**$3,623,385.34**	**$3,623,385.34**	**$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 13, 2022 July 14, 2022	Sale 15,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 May 2052 Usd1000 'Bonds_05/52 @ 95.07% Received Accrued Interest of $70.31	15,000.00	14,259.96	14,422.27	-162.31
July 27, 2022 July 28, 2022	Sale 5,000.00 Par Value of United States Treasury Note/Bond 2.625% 31 May 2027 @ 98.97% Received Accrued Interest of $20.80	5,000.00	4,948.63	4,954.34	-5.71
July 28, 2022 July 29, 2022	Sale 385,000.00 Par Value of United States Treasury Note/Bond 3% 15 Jul 2025 @ 100.54% Received Accrued Interest of $439.40	385,000.00	387,075.39	384,150.88	2,924.51
August 18, 2022 August 19, 2022	Sale 165,000.00 Par Value of United States Treasury Note/Bond 3% 30 Jun 2024 @ 99.57% Received Accrued Interest of $672.55	165,000.00	164,292.69	164,725.99	-433.30
August 18, 2022 August 19, 2022	Sale 165,000.00 Par Value of United States Treasury Note/Bond 3% 30 Jun 2024 @ 99.57% Received Accrued Interest of $672.55	165,000.00	164,297.11	164,725.99	-428.88
August 23, 2022 August 24, 2022	Sale 25,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 May 2024 @ 98.63% Received Accrued Interest of $145.15	25,000.00	24,656.25	24,914.15	-257.90
August 24, 2022 August 25, 2022	Sale 10,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 May 2024 @ 98.64% Received Accrued Interest of $58.74	10,000.00	9,864.46	9,965.66	-101.20
August 24, 2022 August 25, 2022	Sale 15,000.00 Par Value of United States Treasury Note/Bond 2.5% 31 May 2024 @ 98.64% Received Accrued Interest of $88.11	15,000.00	14,796.10	14,948.49	-152.39
September 6, 2022 September 7, 2022	Sale 560,000.00 Par Value of United States Treasury Note/Bond 3.25% 31 Aug 2024 @ 99.53% Received Accrued Interest of $351.93	560,000.00	557,375.00	559,375.44	-2,000.44

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)					
September 23, 2022 September 26, 2022	Sale 11,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 73.00% Received Accrued Interest of $80.11	11,000.00	8,030.00	10,196.29	-2,166.29
October 25, 2022 October 26, 2022	Sale 14,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Aug 2052 Usd1000 'Bond 08/52' @ 78.77% Received Accrued Interest of $82.17	14,000.00	11,027.19	12,583.11	-1,555.92
November 9, 2022 November 10, 2022	Sale 130,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 88.79% Received Accrued Interest of $845.18	130,000.00	115,421.99	120,984.01	-5,562.02
November 10, 2022 November 14, 2022	Sale 69,000.00 Par Value of United States Treasury Note/Bond 2.75% 15 Aug 2032 @ 90.90% Received Accrued Interest of $469.22	69,000.00	62,723.29	64,214.59	-1,491.30
November 16, 2022 November 17, 2022	Sale 8,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 103.70% Received Accrued Interest of $1.82	8,000.00	8,295.63	8,017.42	278.21
November 22, 2022 November 23, 2022	Sale 128,000.00 Par Value of United States Of Amer Treas Notes 4.25% Nts 31 Oct 2027 USD 'AF-2027' @ 100.65% Received Accrued Interest of $335.47	128,000.00	128,833.40	127,463.19	1,370.21
December 9, 2022 December 12, 2022	Sale 255,000.00 Par Value of Federal Home Loan Banks 1.04% 14 Jun 2024 @ 94.55% Received Accrued Interest of $1,311.27	255,000.00	241,102.50	255,000.00	-13,897.50
January 18, 2023 January 19, 2023	Sale 8,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Nov 2032 @ 105.78% Received Accrued Interest of $59.25	8,000.00	8,462.50	8,110.50	352.00
February 3, 2023 February 6, 2023	Sale 455,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jan 2025 @ 99.77% Received Accrued Interest of $311.09	455,000.00	453,933.59	453,727.41	206.18

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)					
February 9, 2023 February 10, 2023	Sale 68,000.00 Par Value of United States Treasury Note/Bond 4% 15 Nov 2052 @ 104.69% Received Accrued Interest of $653.70	68,000.00	71,186.19	69,383.15	1,803.04
February 21, 2023 February 22, 2023	Sale 77,000.00 Par Value of United States Treasury Note/Bond 3.875% 31 Dec 2027 @ 98.77% Received Accrued Interest of $436.85	77,000.00	76,052.27	76,841.89	-789.62
March 8, 2023 March 9, 2023	Sale 93,000.00 Par Value of United States Treasury Note/Bond 4.625% 28 Feb 2025 @ 99.33% Received Accrued Interest of $105.19	93,000.00	92,378.79	92,813.36	-434.57
March 10, 2023 March 13, 2023	Sale 7,000.00 Par Value of United States Treasury Note/Bond 3.5% 31 Jan 2028 @ 98.02% Received Accrued Interest of $27.75	7,000.00	6,861.09	6,898.62	-37.53
March 13, 2023 March 14, 2023	Sale 13,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 100.68% Received Accrued Interest of $35.15	13,000.00	13,088.36	12,780.11	308.25
March 13, 2023 March 14, 2023	Sale 438,000.00 Par Value of United States Treasury Note/Bond 4.625% 28 Feb 2025 @ 101.02% Received Accrued Interest of $770.67	438,000.00	442,482.65	436,004.55	6,478.10
March 16, 2023 March 17, 2023	Sale 29,000.00 Par Value of United States Treasury Inflation Indexed Bonds .625% 15 Jul 2032 @ 94.19% Received Accrued Interest of $31.33	29,000.00	28,018.09	27,500.16	517.93
March 7, 2023 March 21, 2023	Sale 100,000.00 Par Value 100,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 4.500% 3/15/48 @96.4921875 %	100,000.00	96,492.19	98,296.88	-1,804.69
March 29, 2023 April 13, 2023	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/53 @81.8925781 %	125,000.00	102,365.72	102,003.29	362.43
March 28, 2023 April 20, 2023	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 4/15/53 @87.43359375 %	75,000.00	65,575.20	64,904.30	670.90

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)					
March 28, 2023 April 20, 2023	Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 4/15/53 @87.43359375 %	75,000.00	65,575.20	64,904.30	-670.90
April 10, 2023 April 20, 2023	Sale 100,000.00 Par Value 100,000.00 Current Face of Gnmaii Jumbo TBA 30YR MPT 4.500% 4/15/48 @98.06445313 %	100,000.00	98,064.45	96,468.75	1,595.70
March 28, 2023 April 20, 2023	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 4/15/53 @87.43359375 %	75,000.00	65,575.20	65,499.02	76.18
May 11, 2023 May 12, 2023	Sale 25,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 Feb 2053 @ 97.83% Received Accrued Interest of $215.30	25,000.00	24,457.89	24,516.64	-58.75
May 12, 2023 May 15, 2023	Sale 72,000.00 Par Value of United States Treasury Note/Bond 3.625% 31 Mar 2028 @ 100.95% Received Accrued Interest of $320.90	72,000.00	72,684.97	72,252.78	432.19
May 3, 2023 May 18, 2023	Sale 75,000.00 Par Value 75,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 5/15/2051 @88.75195313 %	75,000.00	66,563.96	65,633.79	930.17
May 12, 2023 May 18, 2023	Sale 100,000.00 Par Value 100,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 4.500% 5/15/53 @97.84570313 %	100,000.00	97,845.70	98,093.75	-248.05
May 25, 2023 May 26, 2023	Sale 184,000.00 Par Value of United States Treasury Note/Bond 3.5% 30 Apr 2028 @ 98.79% Received Accrued Interest of $455.00	184,000.00	181,764.69	183,609.69	-1,845.00
June 6, 2023 June 13, 2023	Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/53 @81.87695313 %	125,000.00	102,346.19	104,824.22	-2,478.03
June 13, 2023 June 20, 2023	Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 6/15/53 @86.81445313 %	75,000.00	65,110.84	66,647.46	-1,536.62

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)					
June 12, 2023 June 20, 2023	Sale 100,000.00 Par Value 100,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 4.500% 6/15/53 @96.83007813 %	100,000.00	96,830.08	97,906.25	-1,076.17
June 27, 2023 June 28, 2023	Sale 10,000.00 Par Value of United States Treasury Note/Bond 3.375% 15 May 2033 @ 96.75% Received Accrued Interest of $40.35	10,000.00	9,675.39	9,913.66	-238.27
Total Sales			**$4,320,390.79**	**$4,340,176.35**	**-$21,127.36**
Total Wells Fargo Securities, LLC 0250			**$7,943,776.13**	**$7,963,561.69**	**-$21,127.36**

5% Series Reportable Transactions By Issue

Beginning Market Value: $89,759,493.38
Comparative Value (5%): $4,487,974.67

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, 2022 July 1, 2022	Purchase 3,118.61 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,118.61	3,118.61	3,118.61	
July 1, 2022 July 1, 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	
July 1, 2022 July 1, 2022	Purchase 72.01 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	72.01	72.01	72.01	
July 1, 2022 July 1, 2022	Purchase 767.18 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	767.18	767.18	767.18	
July 1, 2022 July 1, 2022	Purchase 989.27 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	989.27	989.27	989.27	
July 1, 2022 July 1, 2022	Purchase 9.07 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	9.07	9.07	9.07	
July 1, 2022 July 1, 2022	Purchase 1,051.37 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,051.37	1,051.37	1,051.37	
July 1, 2022 July 1, 2022	Purchase 25.67 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	25.67	25.67	25.67	
July 1, 2022 July 1, 2022	Purchase 1,003,475.74 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,003,475.74	1,003,475.74	1,003,475.74	
July 1, 2022 July 1, 2022	Purchase 0.74 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	0.74	0.74	0.74	
July 5, 2022 July 5, 2022	Purchase 618.75 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	618.75	618.75	618.75	
July 5, 2022 July 5, 2022	Purchase 242.96 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	242.96	242.96	242.96	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
July 5, 2022 July 5, 2022	Purchase 644.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	644.00	644.00	644.00	
July 5, 2022 July 5, 2022	Purchase 10,991.98 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	10,991.98	10,991.98	10,991.98	
July 6, 2022 July 6, 2022	Purchase 34,989.14 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	34,989.14	34,989.14	34,989.14	
July 7, 2022 July 7, 2022	Purchase 7,062.09 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,062.09	7,062.09	7,062.09	
July 7, 2022 July 7, 2022	Purchase 5,941.20 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,941.20	5,941.20	5,941.20	
July 7, 2022 July 7, 2022	Purchase 67.93 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	67.93	67.93	67.93	
July 8, 2022 July 8, 2022	Purchase 1,636.28 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,636.28	1,636.28	1,636.28	
July 8, 2022 July 8, 2022	Purchase 238.81 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	238.81	238.81	238.81	
July 8, 2022 July 8, 2022	Purchase 1,637.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,637.50	1,637.50	1,637.50	
July 8, 2022 July 8, 2022	Purchase 1,923.68 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,923.68	1,923.68	1,923.68	
July 11, 2022 July 11, 2022	Purchase 87,455.64 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	87,455.64	87,455.64	87,455.64	
July 12, 2022 July 12, 2022	Purchase 323.14 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	323.14	323.14	323.14	
July 13, 2022 July 13, 2022	Purchase 1,504,573.53 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,504,573.53	1,504,573.53	1,504,573.53	
July 13, 2022 July 13, 2022	Purchase 2,445.86 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,445.86	2,445.86	2,445.86	

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 14, 2022 July 14, 2022	Purchase 1,711.38 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,711.38	1,711.38	1,711.38	
July 14, 2022 July 14, 2022	Purchase 71.63 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	71.63	71.63	71.63	
July 14, 2022 July 14, 2022	Purchase 879.87 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	879.87	879.87	879.87	
July 15, 2022 July 15, 2022	Purchase 6,587.22 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,587.22	6,587.22	6,587.22	
July 15, 2022 July 15, 2022	Purchase 2,311.35 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,311.35	2,311.35	2,311.35	
July 15, 2022 July 15, 2022	Purchase 7,090.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,090.57	7,090.57	7,090.57	
July 15, 2022 July 15, 2022	Purchase 490.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	490.30	490.30	490.30	
July 15, 2022 July 15, 2022	Purchase 377.55 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	377.55	377.55	377.55	
July 15, 2022 July 15, 2022	Purchase 443.21 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	443.21	443.21	443.21	
July 15, 2022 July 15, 2022	Purchase 174.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	174.90	174.90	174.90	
July 18, 2022 July 18, 2022	Purchase 998.73 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	998.73	998.73	998.73	
July 18, 2022 July 18, 2022	Purchase 801.65 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	801.65	801.65	801.65	
July 18, 2022 July 18, 2022	Purchase 467.87 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	467.87	467.87	467.87	
July 19, 2022 July 19, 2022	Purchase 34,693.81 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	34,693.81	34,693.81	34,693.81	

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)					
July 19, 2022 July 19, 2022	Purchase 12,328.01 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	12,328.01	12,328.01	12,328.01	
July 20, 2022 July 20, 2022	Purchase 67,849.49 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	67,849.49	67,849.49	67,849.49	
July 20, 2022 July 20, 2022	Purchase 1,084.12 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,084.12	1,084.12	1,084.12	
July 20, 2022 July 20, 2022	Purchase 1,005.40 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,005.40	1,005.40	1,005.40	
July 21, 2022 July 21, 2022	Purchase 3,015.34 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,015.34	3,015.34	3,015.34	
July 21, 2022 July 21, 2022	Purchase 588.55 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	588.55	588.55	588.55	
July 21, 2022 July 21, 2022	Purchase 116,066.52 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	116,066.52	116,066.52	116,066.52	
July 22, 2022 July 22, 2022	Purchase 18,848.98 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	18,848.98	18,848.98	18,848.98	
July 22, 2022 July 22, 2022	Purchase 476.85 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	476.85	476.85	476.85	
July 25, 2022 July 25, 2022	Purchase 51,252.01 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	51,252.01	51,252.01	51,252.01	
July 25, 2022 July 25, 2022	Purchase 213,649.97 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	213,649.97	213,649.97	213,649.97	
July 25, 2022 July 25, 2022	Purchase 811.73 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	811.73	811.73	811.73	
July 25, 2022 July 25, 2022	Purchase 1,443.39 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,443.39	1,443.39	1,443.39	
July 25, 2022 July 25, 2022	Purchase 185.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	185.30	185.30	185.30	

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 25, 2022 July 25, 2022	Purchase 2,740.07 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,740.07	2,740.07	2,740.07	
July 26, 2022 July 26, 2022	Purchase 84,199.10 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	84,199.10	84,199.10	84,199.10	
July 26, 2022 July 26, 2022	Purchase 1,229.04 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,229.04	1,229.04	1,229.04	
July 26, 2022 July 26, 2022	Purchase 5.18 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5.18	5.18	5.18	
July 26, 2022 July 26, 2022	Purchase 86,033.01 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	86,033.01	86,033.01	86,033.01	
July 27, 2022 July 27, 2022	Purchase 151,443.23 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	151,443.23	151,443.23	151,443.23	
July 27, 2022 July 27, 2022	Purchase 81,715.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	81,715.00	81,715.00	81,715.00	
July 28, 2022 July 28, 2022	Purchase 1,653.42 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,653.42	1,653.42	1,653.42	
July 28, 2022 July 28, 2022	Purchase 686,436.78 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	686,436.78	686,436.78	686,436.78	
July 28, 2022 July 28, 2022	Purchase 241.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	241.00	241.00	241.00	
July 28, 2022 July 28, 2022	Purchase 182,719.18 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	182,719.18	182,719.18	182,719.18	
July 29, 2022 July 29, 2022	Purchase 729,217.83 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	729,217.83	729,217.83	729,217.83	
July 29, 2022 July 29, 2022	Purchase 782.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	782.50	782.50	782.50	
July 29, 2022 July 29, 2022	Purchase 218,765.06 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	218,765.06	218,765.06	218,765.06	

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)					
July 29, 2022 July 29, 2022	Purchase 144.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	144.00	144.00	144.00	
August 1, 2022 August 1, 2022	Purchase 772.82 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	772.82	772.82	772.82	
August 1, 2022 August 1, 2022	Purchase 37.60 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	37.60	37.60	37.60	
August 1, 2022 August 1, 2022	Purchase 29.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	29.57	29.57	29.57	
August 1, 2022 August 1, 2022	Purchase 456.87 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	456.87	456.87	456.87	
August 1, 2022 August 1, 2022	Purchase 105.42 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	105.42	105.42	105.42	
August 1, 2022 August 1, 2022	Purchase 1,911.14 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,911.14	1,911.14	1,911.14	
August 1, 2022 August 1, 2022	Purchase 2,822.64 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,822.64	2,822.64	2,822.64	
August 2, 2022 August 2, 2022	Purchase 4,000,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,000,000.00	4,000,000.00	4,000,000.00	
August 2, 2022 August 2, 2022	Purchase 805.97 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	805.97	805.97	805.97	
August 2, 2022 August 2, 2022	Purchase 9,290.52 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	9,290.52	9,290.52	9,290.52	
August 3, 2022 August 3, 2022	Purchase 66,600.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	66,600.90	66,600.90	66,600.90	
August 3, 2022 August 3, 2022	Purchase 4,908,138.33 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,908,138.33	4,908,138.33	4,908,138.33	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
August 4, 2022 August 4, 2022	Purchase 628.38 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	628.38	628.38	628.38	
August 4, 2022 August 4, 2022	Purchase 10,099.20 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	10,099.20	10,099.20	10,099.20	
August 4, 2022 August 4, 2022	Purchase 222.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	222.90	222.90	222.90	
August 5, 2022 August 5, 2022	Purchase 3,380.83 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,380.83	3,380.83	3,380.83	
August 5, 2022 August 5, 2022	Purchase 66,442.18 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	66,442.18	66,442.18	66,442.18	
August 5, 2022 August 5, 2022	Purchase 14,008.12 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	14,008.12	14,008.12	14,008.12	
August 8, 2022 August 8, 2022	Purchase 21,147.67 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	21,147.67	21,147.67	21,147.67	
August 9, 2022 August 9, 2022	Purchase 443,248.69 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	443,248.69	443,248.69	443,248.69	
August 9, 2022 August 9, 2022	Purchase 4,938,377.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,938,377.57	4,938,377.57	4,938,377.57	
August 9, 2022 August 9, 2022	Purchase 672.20 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	672.20	672.20	672.20	
August 10, 2022 August 10, 2022	Purchase 29,674.64 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	29,674.64	29,674.64	29,674.64	
August 11, 2022 August 11, 2022	Purchase 40.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	40.02	40.02	40.02	
August 11, 2022 August 11, 2022	Purchase 454.72 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	454.72	454.72	454.72	
August 11, 2022 August 11, 2022	Purchase 668.17 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	668.17	668.17	668.17	

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)					
August 11, 2022 August 11, 2022	Purchase 33,866.61 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	33,866.61	33,866.61	33,866.61	
August 12, 2022 August 12, 2022	Purchase 232,383.84 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	232,383.84	232,383.84	232,383.84	
August 12, 2022 August 12, 2022	Purchase 249.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	249.57	249.57	249.57	
August 15, 2022 August 15, 2022	Purchase 838.99 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	838.99	838.99	838.99	
August 15, 2022 August 15, 2022	Purchase 380.28 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	380.28	380.28	380.28	
August 15, 2022 August 15, 2022	Purchase 1,108.05 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,108.05	1,108.05	1,108.05	
August 15, 2022 August 15, 2022	Purchase 386.07 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	386.07	386.07	386.07	
August 15, 2022 August 15, 2022	Purchase 2,624.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,624.90	2,624.90	2,624.90	
August 16, 2022 August 16, 2022	Purchase 15,915.04 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	15,915.04	15,915.04	15,915.04	
August 16, 2022 August 16, 2022	Purchase 204.36 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	204.36	204.36	204.36	
August 16, 2022 August 16, 2022	Purchase 16,668.82 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	16,668.82	16,668.82	16,668.82	
August 17, 2022 August 17, 2022	Purchase 147.52 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	147.52	147.52	147.52	
August 17, 2022 August 17, 2022	Purchase 1,360.79 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,360.79	1,360.79	1,360.79	
August 18, 2022 August 18, 2022	Purchase 40,264.98 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	40,264.98	40,264.98	40,264.98	

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)					
August 19, 2022 August 19, 2022	Purchase 304,696.54 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	304,696.54	304,696.54	304,696.54	
August 19, 2022 August 19, 2022	Purchase 595.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	595.50	595.50	595.50	
August 19, 2022 August 19, 2022	Purchase 18,903.44 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	18,903.44	18,903.44	18,903.44	
August 19, 2022 August 19, 2022	Purchase 35.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	35.00	35.00	35.00	
August 22, 2022 August 22, 2022	Purchase 155,768.63 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	155,768.63	155,768.63	155,768.63	
August 22, 2022 August 22, 2022	Purchase 720.54 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	720.54	720.54	720.54	
August 23, 2022 August 23, 2022	Purchase 341,099.84 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	341,099.84	341,099.84	341,099.84	
August 23, 2022 August 23, 2022	Purchase 400.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	400.00	400.00	400.00	
August 23, 2022 August 23, 2022	Purchase 21,959.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	21,959.50	21,959.50	21,959.50	
August 24, 2022 August 24, 2022	Purchase 189,794.67 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	189,794.67	189,794.67	189,794.67	
August 24, 2022 August 24, 2022	Purchase 158.62 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	158.62	158.62	158.62	
August 24, 2022 August 24, 2022	Purchase 117,864.05 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	117,864.05	117,864.05	117,864.05	
August 25, 2022 August 25, 2022	Purchase 424,184.27 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	424,184.27	424,184.27	424,184.27	
August 25, 2022 August 25, 2022	Purchase 17,288.07 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	17,288.07	17,288.07	17,288.07	

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)					
August 25, 2022 August 25, 2022	Purchase 808.67 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	808.67	808.67	808.67	
August 25, 2022 August 25, 2022	Purchase 1,509.07 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,509.07	1,509.07	1,509.07	
August 25, 2022 August 25, 2022	Purchase 732.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	732.90	732.90	732.90	
August 25, 2022 August 25, 2022	Purchase 18,858.38 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	18,858.38	18,858.38	18,858.38	
August 25, 2022 August 25, 2022	Purchase 1,731.24 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,731.24	1,731.24	1,731.24	
August 26, 2022 August 26, 2022	Purchase 718,447.34 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	718,447.34	718,447.34	718,447.34	
August 26, 2022 August 26, 2022	Purchase 97,334.35 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	97,334.35	97,334.35	97,334.35	
August 29, 2022 August 29, 2022	Purchase 240,722.93 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	240,722.93	240,722.93	240,722.93	
August 29, 2022 August 29, 2022	Purchase 0.10 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	0.10	0.10	0.10	
August 29, 2022 August 29, 2022	Purchase 85,732.77 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	85,732.77	85,732.77	85,732.77	
August 30, 2022 August 30, 2022	Purchase 83,623.78 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	83,623.78	83,623.78	83,623.78	
August 31, 2022 August 31, 2022	Purchase 167,888.81 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	167,888.81	167,888.81	167,888.81	
September 1, 2022 September 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	
September 1, 2022 September 1, 2022	Purchase 3,529.99 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,529.99	3,529.99	3,529.99	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
September 1, 2022 September 1, 2022	Purchase 1,465.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,465.57	1,465.57	1,465.57	
September 1, 2022 September 1, 2022	Purchase 846.52 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	846.52	846.52	846.52	
September 1, 2022 September 1, 2022	Purchase 51.97 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	51.97	51.97	51.97	
September 1, 2022 September 1, 2022	Purchase 1,960.86 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,960.86	1,960.86	1,960.86	
September 1, 2022 September 1, 2022	Purchase 13,570.76 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	13,570.76	13,570.76	13,570.76	
September 2, 2022 September 2, 2022	Purchase 4,953,917.91 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,953,917.91	4,953,917.91	4,953,917.91	
September 2, 2022 September 2, 2022	Purchase 9,998.56 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	9,998.56	9,998.56	9,998.56	
September 2, 2022 September 2, 2022	Purchase 251.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	251.25	251.25	251.25	
September 6, 2022 September 6, 2022	Purchase 191.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	191.25	191.25	191.25	
September 7, 2022 September 7, 2022	Purchase 454,270.39 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	454,270.39	454,270.39	454,270.39	
September 8, 2022 September 8, 2022	Purchase 240.38 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	240.38	240.38	240.38	
September 9, 2022 September 9, 2022	Purchase 421.88 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	421.88	421.88	421.88	
September 9, 2022 September 9, 2022	Purchase 357.75 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	357.75	357.75	357.75	
September 9, 2022 September 9, 2022	Purchase 40.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	40.02	40.02	40.02	

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 9, 2022 September 9, 2022	Purchase 3,322.72 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,322.72	3,322.72	3,322.72	
September 9, 2022 September 9, 2022	Purchase 4,500,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,500,000.00	4,500,000.00	4,500,000.00	
September 12, 2022 September 12, 2022	Purchase 107.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	107.30	107.30	107.30	
September 12, 2022 September 12, 2022	Purchase 1,910.24 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,910.24	1,910.24	1,910.24	
September 12, 2022 September 12, 2022	Purchase 1,699.62 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,699.62	1,699.62	1,699.62	
September 14, 2022 September 14, 2022	Purchase 833,177.28 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	833,177.28	833,177.28	833,177.28	
September 15, 2022 September 15, 2022	Purchase 14,090.62 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	14,090.62	14,090.62	14,090.62	
September 15, 2022 September 15, 2022	Purchase 2,126.37 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,126.37	2,126.37	2,126.37	
September 15, 2022 September 15, 2022	Purchase 174.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	174.90	174.90	174.90	
September 15, 2022 September 15, 2022	Purchase 1,645.32 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,645.32	1,645.32	1,645.32	
September 16, 2022 September 16, 2022	Purchase 74.12 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	74.12	74.12	74.12	
September 19, 2022 September 19, 2022	Purchase 5,682.04 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,682.04	5,682.04	5,682.04	
September 20, 2022 September 20, 2022	Purchase 3,068.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,068.02	3,068.02	3,068.02	
September 20, 2022 September 20, 2022	Purchase 644.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	644.00	644.00	644.00	

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)					
September 20, 2022 September 20, 2022	Purchase 7,954.41 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,954.41	7,954.41	7,954.41	
September 20, 2022 September 20, 2022	Purchase 187.43 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	187.43	187.43	187.43	
September 20, 2022 September 20, 2022	Purchase 522.16 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	522.16	522.16	522.16	
September 20, 2022 September 20, 2022	Purchase 8,336.09 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,336.09	8,336.09	8,336.09	
September 20, 2022 September 20, 2022	Purchase 44,687.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	44,687.50	44,687.50	44,687.50	
September 21, 2022 September 21, 2022	Purchase 174.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	174.57	174.57	174.57	
September 21, 2022 September 21, 2022	Purchase 18,888.18 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	18,888.18	18,888.18	18,888.18	
September 22, 2022 September 22, 2022	Purchase 960.53 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	960.53	960.53	960.53	
September 22, 2022 September 22, 2022	Purchase 553.58 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	553.58	553.58	553.58	
September 22, 2022 September 22, 2022	Purchase 6,298.41 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,298.41	6,298.41	6,298.41	
September 23, 2022 September 23, 2022	Purchase 684,678.94 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	684,678.94	684,678.94	684,678.94	
September 26, 2022 September 26, 2022	Purchase 183,362.88 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	183,362.88	183,362.88	183,362.88	
September 26, 2022 September 26, 2022	Purchase 39,582.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	39,582.90	39,582.90	39,582.90	
September 26, 2022 September 26, 2022	Purchase 1,026.66 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,026.66	1,026.66	1,026.66	

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)					
September 26, 2022 September 26, 2022	Purchase 1,609.07 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,609.07	1,609.07	1,609.07	
September 26, 2022 September 26, 2022	Purchase 117,750.36 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	117,750.36	117,750.36	117,750.36	
September 26, 2022 September 26, 2022	Purchase 1.12 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1.12	1.12	1.12	
September 27, 2022 September 27, 2022	Purchase 254,149.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	254,149.50	254,149.50	254,149.50	
September 27, 2022 September 27, 2022	Purchase 6.49 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6.49	6.49	6.49	
September 27, 2022 September 27, 2022	Purchase 240,111.43 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	240,111.43	240,111.43	240,111.43	
September 29, 2022 September 29, 2022	Purchase 763,850.56 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	763,850.56	763,850.56	763,850.56	
September 29, 2022 September 29, 2022	Purchase 3,907.48 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,907.48	3,907.48	3,907.48	
September 30, 2022 September 30, 2022	Purchase 17,910.98 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	17,910.98	17,910.98	17,910.98	
September 30, 2022 September 30, 2022	Purchase 102,367.97 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	102,367.97	102,367.97	102,367.97	
September 30, 2022 September 30, 2022	Purchase 143,006.56 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	143,006.56	143,006.56	143,006.56	
October 3, 2022 October 3, 2022	Purchase 609.38 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	609.38	609.38	609.38	
October 3, 2022 October 3, 2022	Purchase 5,957.74 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,957.74	5,957.74	5,957.74	
October 3, 2022 October 3, 2022	Purchase 4,940.72 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,940.72	4,940.72	4,940.72	

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 3, 2022 October 3, 2022	Purchase 1,540.91 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,540.91	1,540.91	1,540.91	
October 3, 2022 October 3, 2022	Purchase 3,473.32 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,473.32	3,473.32	3,473.32	
October 3, 2022 October 3, 2022	Purchase 692.24 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	692.24	692.24	692.24	
October 3, 2022 October 3, 2022	Purchase 56.70 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	56.70	56.70	56.70	
October 4, 2022 October 4, 2022	Purchase 8,202.97 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,202.97	8,202.97	8,202.97	
October 4, 2022 October 4, 2022	Purchase 2,933.77 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,933.77	2,933.77	2,933.77	
October 5, 2022 October 5, 2022	Purchase 117,979.23 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	117,979.23	117,979.23	117,979.23	
October 5, 2022 October 5, 2022	Purchase 2,218.79 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,218.79	2,218.79	2,218.79	
October 7, 2022 October 7, 2022	Purchase 105,058.89 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	105,058.89	105,058.89	105,058.89	
October 7, 2022 October 7, 2022	Purchase 2,729.20 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,729.20	2,729.20	2,729.20	
October 12, 2022 October 12, 2022	Purchase 40.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	40.02	40.02	40.02	
October 13, 2022 October 13, 2022	Purchase 73.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	73.57	73.57	73.57	
October 13, 2022 October 13, 2022	Purchase 44.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	44.90	44.90	44.90	
October 14, 2022 October 14, 2022	Purchase 400.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	400.00	400.00	400.00	

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)					
October 14, 2022 October 14, 2022	Purchase 71.63 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	71.63	71.63	71.63	
October 14, 2022 October 14, 2022	Purchase 14,397.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	14,397.00	14,397.00	14,397.00	
October 17, 2022 October 17, 2022	Purchase 15,631.19 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	15,631.19	15,631.19	15,631.19	
October 17, 2022 October 17, 2022	Purchase 4,646.81 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,646.81	4,646.81	4,646.81	
October 17, 2022 October 17, 2022	Purchase 377.16 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	377.16	377.16	377.16	
October 17, 2022 October 17, 2022	Purchase 1,547.62 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,547.62	1,547.62	1,547.62	
October 18, 2022 October 18, 2022	Purchase 1,677.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,677.25	1,677.25	1,677.25	
October 18, 2022 October 18, 2022	Purchase 186.56 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	186.56	186.56	186.56	
October 18, 2022 October 18, 2022	Purchase 36,379.56 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	36,379.56	36,379.56	36,379.56	
October 18, 2022 October 18, 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	
October 19, 2022 October 19, 2022	Purchase 82,333.78 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	82,333.78	82,333.78	82,333.78	
October 19, 2022 October 19, 2022	Purchase 1,507.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,507.00	1,507.00	1,507.00	
October 19, 2022 October 19, 2022	Purchase 546.42 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	546.42	546.42	546.42	
October 19, 2022 October 19, 2022	Purchase 115,583.51 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	115,583.51	115,583.51	115,583.51	

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 20, 2022 October 20, 2022	Purchase 5,917.35 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,917.35	5,917.35	5,917.35	
October 20, 2022 October 20, 2022	Purchase 516.51 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	516.51	516.51	516.51	
October 21, 2022 October 21, 2022	Purchase 118,951.69 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	118,951.69	118,951.69	118,951.69	
October 21, 2022 October 21, 2022	Purchase 497.03 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	497.03	497.03	497.03	
October 21, 2022 October 21, 2022	Purchase 8,136.11 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,136.11	8,136.11	8,136.11	
October 24, 2022 October 24, 2022	Purchase 806.10 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	806.10	806.10	806.10	
October 24, 2022 October 24, 2022	Purchase 20,698.69 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	20,698.69	20,698.69	20,698.69	
October 25, 2022 October 25, 2022	Purchase 43,117.91 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	43,117.91	43,117.91	43,117.91	
October 25, 2022 October 25, 2022	Purchase 6,337.99 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,337.99	6,337.99	6,337.99	
October 25, 2022 October 25, 2022	Purchase 112,510.40 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	112,510.40	112,510.40	112,510.40	
October 25, 2022 October 25, 2022	Purchase 759.46 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	759.46	759.46	759.46	
October 26, 2022 October 26, 2022	Purchase 15,466.24 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	15,466.24	15,466.24	15,466.24	
October 26, 2022 October 26, 2022	Purchase 36.56 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	36.56	36.56	36.56	
October 26, 2022 October 26, 2022	Purchase 5,389.91 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,389.91	5,389.91	5,389.91	

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)					
October 26, 2022 October 26, 2022	Purchase 282.08 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	282.08	282.08	282.08	
October 26, 2022 October 26, 2022	Purchase 103,686.42 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	103,686.42	103,686.42	103,686.42	
October 27, 2022 October 27, 2022	Purchase 428,424.78 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	428,424.78	428,424.78	428,424.78	
October 27, 2022 October 27, 2022	Purchase 82,886.08 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	82,886.08	82,886.08	82,886.08	
October 27, 2022 October 27, 2022	Purchase 72,975.59 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	72,975.59	72,975.59	72,975.59	
October 28, 2022 October 28, 2022	Purchase 171,192.71 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	171,192.71	171,192.71	171,192.71	
October 28, 2022 October 28, 2022	Purchase 241.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	241.00	241.00	241.00	
October 28, 2022 October 28, 2022	Purchase 364,941.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	364,941.90	364,941.90	364,941.90	
October 31, 2022 October 31, 2022	Purchase 324.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	324.00	324.00	324.00	
October 31, 2022 October 31, 2022	Purchase 14,124.53 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	14,124.53	14,124.53	14,124.53	
October 31, 2022 October 31, 2022	Purchase 791.73 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	791.73	791.73	791.73	
November 1, 2022 November 1, 2022	Purchase 1,542.78 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,542.78	1,542.78	1,542.78	
November 1, 2022 November 1, 2022	Purchase 17,784.58 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	17,784.58	17,784.58	17,784.58	
November 1, 2022 November 1, 2022	Purchase 37,900.44 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	37,900.44	37,900.44	37,900.44	

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)					
November 1, 2022 November 1, 2022	Purchase 2,420.83 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,420.83	2,420.83	2,420.83	
November 1, 2022 November 1, 2022	Purchase 25,962.98 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	25,962.98	25,962.98	25,962.98	
November 1, 2022 November 1, 2022	Purchase 7,300.18 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,300.18	7,300.18	7,300.18	
November 1, 2022 November 1, 2022	Purchase 6,410.94 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,410.94	6,410.94	6,410.94	
November 1, 2022 November 1, 2022	Purchase 1,071.40 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,071.40	1,071.40	1,071.40	
November 1, 2022 November 1, 2022	Purchase 1,130.13 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,130.13	1,130.13	1,130.13	
November 1, 2022 November 1, 2022	Purchase 73.46 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	73.46	73.46	73.46	
November 1, 2022 November 1, 2022	Purchase 2,140.96 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,140.96	2,140.96	2,140.96	
November 3, 2022 November 3, 2022	Purchase 208,414.98 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	208,414.98	208,414.98	208,414.98	
November 3, 2022 November 3, 2022	Purchase 8,560.69 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,560.69	8,560.69	8,560.69	
November 4, 2022 November 4, 2022	Purchase 17,017.42 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	17,017.42	17,017.42	17,017.42	
November 7, 2022 November 7, 2022	Purchase 262,213.53 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	262,213.53	262,213.53	262,213.53	
November 7, 2022 November 7, 2022	Purchase 148.80 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	148.80	148.80	148.80	
November 7, 2022 November 7, 2022	Purchase 2,829.05 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,829.05	2,829.05	2,829.05	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
November 10, 2022 November 10, 2022	Purchase 966,904.52 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	966,904.52	966,904.52	966,904.52	
November 14, 2022 November 14, 2022	Purchase 3,189.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,189.30	3,189.30	3,189.30	
November 14, 2022 November 14, 2022	Purchase 354.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	354.00	354.00	354.00	
November 14, 2022 November 14, 2022	Purchase 204.67 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	204.67	204.67	204.67	
November 14, 2022 November 14, 2022	Purchase 2,546.69 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,546.69	2,546.69	2,546.69	
November 15, 2022 November 15, 2022	Purchase 1,677.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,677.25	1,677.25	1,677.25	
November 15, 2022 November 15, 2022	Purchase 383,399.23 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	383,399.23	383,399.23	383,399.23	
November 15, 2022 November 15, 2022	Purchase 532.78 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	532.78	532.78	532.78	
November 16, 2022 November 16, 2022	Purchase 73,137.97 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	73,137.97	73,137.97	73,137.97	
November 16, 2022 November 16, 2022	Purchase 109,227.12 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	109,227.12	109,227.12	109,227.12	
November 17, 2022 November 17, 2022	Purchase 8,768.09 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,768.09	8,768.09	8,768.09	
November 17, 2022 November 17, 2022	Purchase 15,873.74 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	15,873.74	15,873.74	15,873.74	
November 18, 2022 November 18, 2022	Purchase 1,507.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,507.00	1,507.00	1,507.00	
November 18, 2022 November 18, 2022	Purchase 74.12 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	74.12	74.12	74.12	

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 21, 2022 November 21, 2022	Purchase 668,945.18 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	668,945.18	668,945.18	668,945.18	
November 21, 2022 November 21, 2022	Purchase 6,025.37 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,025.37	6,025.37	6,025.37	
November 21, 2022 November 21, 2022	Purchase 2,960.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,960.30	2,960.30	2,960.30	
November 21, 2022 November 21, 2022	Purchase 121.31 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	121.31	121.31	121.31	
November 21, 2022 November 21, 2022	Purchase 29,842.08 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	29,842.08	29,842.08	29,842.08	
November 22, 2022 November 22, 2022	Purchase 123,899.93 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	123,899.93	123,899.93	123,899.93	
November 22, 2022 November 22, 2022	Purchase 196,513.18 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	196,513.18	196,513.18	196,513.18	
November 23, 2022 November 23, 2022	Purchase 797,635.29 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	797,635.29	797,635.29	797,635.29	
November 23, 2022 November 23, 2022	Purchase 120,037.60 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	120,037.60	120,037.60	120,037.60	
November 23, 2022 November 23, 2022	Purchase 129,729.51 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	129,729.51	129,729.51	129,729.51	
November 25, 2022 November 25, 2022	Purchase 276,777.82 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	276,777.82	276,777.82	276,777.82	
November 25, 2022 November 25, 2022	Purchase 7,216.67 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,216.67	7,216.67	7,216.67	
November 25, 2022 November 25, 2022	Purchase 116,101.31 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	116,101.31	116,101.31	116,101.31	
November 25, 2022 November 25, 2022	Purchase 2,632.64 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,632.64	2,632.64	2,632.64	

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)					
November 25, 2022 November 25, 2022	Purchase 1,462.96 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,462.96	1,462.96	1,462.96	
November 25, 2022 November 25, 2022	Purchase 6,276.09 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,276.09	6,276.09	6,276.09	
November 25, 2022 November 25, 2022	Purchase 7,119.36 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,119.36	7,119.36	7,119.36	
November 28, 2022 November 28, 2022	Purchase 475.94 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	475.94	475.94	475.94	
November 28, 2022 November 28, 2022	Purchase 98,194.82 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	98,194.82	98,194.82	98,194.82	
November 29, 2022 November 29, 2022	Purchase 1,139.58 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,139.58	1,139.58	1,139.58	
November 29, 2022 November 29, 2022	Purchase 934.52 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	934.52	934.52	934.52	
November 30, 2022 November 30, 2022	Purchase 127,745.66 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	127,745.66	127,745.66	127,745.66	
December 1, 2022 December 1, 2022	Purchase 127,777.66 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	127,777.66	127,777.66	127,777.66	
December 1, 2022 December 1, 2022	Purchase 7,620.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,620.30	7,620.30	7,620.30	
December 1, 2022 December 1, 2022	Purchase 3,418.65 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,418.65	3,418.65	3,418.65	
December 1, 2022 December 1, 2022	Purchase 2,542.47 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,542.47	2,542.47	2,542.47	
December 1, 2022 December 1, 2022	Purchase 1,338.66 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,338.66	1,338.66	1,338.66	
December 1, 2022 December 1, 2022	Purchase 87.24 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	87.24	87.24	87.24	

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 1, 2022 December 1, 2022	Purchase 43,836.52 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	43,836.52	43,836.52	43,836.52	
December 2, 2022 December 2, 2022	Purchase 8,523.39 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,523.39	8,523.39	8,523.39	
December 2, 2022 December 2, 2022	Purchase 1,375.98 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,375.98	1,375.98	1,375.98	
December 2, 2022 December 2, 2022	Purchase 6,463.24 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,463.24	6,463.24	6,463.24	
December 5, 2022 December 5, 2022	Purchase 2,829.05 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,829.05	2,829.05	2,829.05	
December 5, 2022 December 5, 2022	Purchase 116,510.27 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	116,510.27	116,510.27	116,510.27	
December 5, 2022 December 5, 2022	Purchase 257.20 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	257.20	257.20	257.20	
December 6, 2022 December 6, 2022	Purchase 395.53 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	395.53	395.53	395.53	
December 6, 2022 December 6, 2022	Purchase 10,566.40 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	10,566.40	10,566.40	10,566.40	
December 7, 2022 December 7, 2022	Purchase 5,168.51 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,168.51	5,168.51	5,168.51	
December 8, 2022 December 8, 2022	Purchase 1,413.91 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,413.91	1,413.91	1,413.91	
December 8, 2022 December 8, 2022	Purchase 19,029.13 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	19,029.13	19,029.13	19,029.13	
December 9, 2022 December 9, 2022	Purchase 40.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	40.02	40.02	40.02	
December 9, 2022 December 9, 2022	Purchase 109.65 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	109.65	109.65	109.65	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
December 12, 2022 December 12, 2022	Purchase 246,209.07 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	246,209.07	246,209.07	246,209.07	
December 12, 2022 December 12, 2022	Purchase 323.14 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	323.14	323.14	323.14	
December 13, 2022 December 13, 2022	Purchase 24,882.39 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	24,882.39	24,882.39	24,882.39	
December 14, 2022 December 14, 2022	Purchase 83.65 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	83.65	83.65	83.65	
December 14, 2022 December 14, 2022	Purchase 417.40 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	417.40	417.40	417.40	
December 14, 2022 December 14, 2022	Purchase 62,313.91 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	62,313.91	62,313.91	62,313.91	
December 15, 2022 December 15, 2022	Purchase 4,182.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,182.00	4,182.00	4,182.00	
December 15, 2022 December 15, 2022	Purchase 1,677.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,677.25	1,677.25	1,677.25	
December 15, 2022 December 15, 2022	Purchase 19,343.93 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	19,343.93	19,343.93	19,343.93	
December 15, 2022 December 15, 2022	Purchase 173.73 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	173.73	173.73	173.73	
December 15, 2022 December 15, 2022	Purchase 3,495.40 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,495.40	3,495.40	3,495.40	
December 16, 2022 December 16, 2022	Purchase 74.13 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	74.13	74.13	74.13	
December 16, 2022 December 16, 2022	Purchase 4,062.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,062.50	4,062.50	4,062.50	
December 16, 2022 December 16, 2022	Purchase 11,126.79 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	11,126.79	11,126.79	11,126.79	

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 19, 2022 December 19, 2022	Purchase 1,072.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,072.50	1,072.50	1,072.50	
December 19, 2022 December 19, 2022	Purchase 4,467.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,467.30	4,467.30	4,467.30	
December 19, 2022 December 19, 2022	Purchase 650.34 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	650.34	650.34	650.34	
December 19, 2022 December 19, 2022	Purchase 106,972.70 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	106,972.70	106,972.70	106,972.70	
December 20, 2022 December 20, 2022	Purchase 10,977.19 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	10,977.19	10,977.19	10,977.19	
December 20, 2022 December 20, 2022	Purchase 5,192.10 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,192.10	5,192.10	5,192.10	
December 20, 2022 December 20, 2022	Purchase 178.34 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	178.34	178.34	178.34	
December 20, 2022 December 20, 2022	Purchase 25,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	25,000.00	25,000.00	25,000.00	
December 20, 2022 December 20, 2022	Purchase 4,543.70 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,543.70	4,543.70	4,543.70	
December 20, 2022 December 20, 2022	Purchase 234,609.63 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	234,609.63	234,609.63	234,609.63	
December 21, 2022 December 21, 2022	Purchase 2,934.08 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,934.08	2,934.08	2,934.08	
December 22, 2022 December 22, 2022	Purchase 3,354.17 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,354.17	3,354.17	3,354.17	
December 23, 2022 December 23, 2022	Purchase 210,074.13 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	210,074.13	210,074.13	210,074.13	
December 23, 2022 December 23, 2022	Purchase 5,635.94 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,635.94	5,635.94	5,635.94	

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, 2022 December 27, 2022	Purchase 59,951.84 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	59,951.84	59,951.84	59,951.84	
December 27, 2022 December 27, 2022	Purchase 17,819.55 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	17,819.55	17,819.55	17,819.55	
December 27, 2022 December 27, 2022	Purchase 7,216.67 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,216.67	7,216.67	7,216.67	
December 27, 2022 December 27, 2022	Purchase 215.11 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	215.11	215.11	215.11	
December 27, 2022 December 27, 2022	Purchase 565.51 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	565.51	565.51	565.51	
December 27, 2022 December 27, 2022	Purchase 28,617.28 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	28,617.28	28,617.28	28,617.28	
December 27, 2022 December 27, 2022	Purchase 2,198.26 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,198.26	2,198.26	2,198.26	
December 27, 2022 December 27, 2022	Purchase 45.82 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	45.82	45.82	45.82	
December 28, 2022 December 28, 2022	Purchase 35,895.21 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	35,895.21	35,895.21	35,895.21	
December 29, 2022 December 29, 2022	Purchase 505,432.78 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	505,432.78	505,432.78	505,432.78	
December 29, 2022 December 29, 2022	Purchase 175,181.22 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	175,181.22	175,181.22	175,181.22	
December 30, 2022 December 30, 2022	Purchase 125,997.14 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	125,997.14	125,997.14	125,997.14	
December 30, 2022 December 30, 2022	Purchase 6,066.67 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,066.67	6,066.67	6,066.67	
December 30, 2022 December 30, 2022	Purchase 43,488.83 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	43,488.83	43,488.83	43,488.83	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
December 30, 2022 December 30, 2022	Purchase 8,263.79 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,263.79	8,263.79	8,263.79	
January 3, 2023 January 3, 2023	Purchase 470.22 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	470.22	470.22	470.22	
January 3, 2023 January 3, 2023	Purchase 3,918.75 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,918.75	3,918.75	3,918.75	
January 3, 2023 January 3, 2023	Purchase 45,211.34 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	45,211.34	45,211.34	45,211.34	
January 3, 2023 January 3, 2023	Purchase 1,674.20 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,674.20	1,674.20	1,674.20	
January 3, 2023 January 3, 2023	Purchase 99.39 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	99.39	99.39	99.39	
January 3, 2023 January 3, 2023	Purchase 221.84 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	221.84	221.84	221.84	
January 3, 2023 January 3, 2023	Purchase 8,689.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,689.50	8,689.50	8,689.50	
January 3, 2023 January 3, 2023	Purchase 67,442.09 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	67,442.09	67,442.09	67,442.09	
January 3, 2023 January 3, 2023	Purchase 2,293.21 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,293.21	2,293.21	2,293.21	
January 4, 2023 January 4, 2023	Purchase 6,436.32 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,436.32	6,436.32	6,436.32	
January 4, 2023 January 4, 2023	Purchase 17,659.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	17,659.30	17,659.30	17,659.30	
January 5, 2023 January 5, 2023	Purchase 2,829.05 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,829.05	2,829.05	2,829.05	
January 6, 2023 January 6, 2023	Purchase 73,892.58 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	73,892.58	73,892.58	73,892.58	

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)					
January 9, 2023 January 9, 2023	Purchase 67.93 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	67.93	67.93	67.93	
January 9, 2023 January 9, 2023	Purchase 350,087.20 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	350,087.20	350,087.20	350,087.20	
January 10, 2023 January 10, 2023	Purchase 7,393.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,393.02	7,393.02	7,393.02	
January 11, 2023 January 11, 2023	Purchase 40.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	40.02	40.02	40.02	
January 12, 2023 January 12, 2023	Purchase 203,686.63 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	203,686.63	203,686.63	203,686.63	
January 12, 2023 January 12, 2023	Purchase 44.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	44.90	44.90	44.90	
January 12, 2023 January 12, 2023	Purchase 204.67 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	204.67	204.67	204.67	
January 12, 2023 January 12, 2023	Purchase 73.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	73.57	73.57	73.57	
January 13, 2023 January 13, 2023	Purchase 8,897.84 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,897.84	8,897.84	8,897.84	
January 13, 2023 January 13, 2023	Purchase 71.63 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	71.63	71.63	71.63	
January 17, 2023 January 17, 2023	Purchase 405.26 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	405.26	405.26	405.26	
January 17, 2023 January 17, 2023	Purchase 385.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	385.02	385.02	385.02	
January 17, 2023 January 17, 2023	Purchase 184.08 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	184.08	184.08	184.08	
January 17, 2023 January 17, 2023	Purchase 4,268.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,268.30	4,268.30	4,268.30	

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)					
January 17, 2023 January 17, 2023	Purchase 579.54 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	579.54	579.54	579.54	
January 17, 2023 January 17, 2023	Purchase 4,062.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,062.50	4,062.50	4,062.50	
January 18, 2023 January 18, 2023	Purchase 1,165.45 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,165.45	1,165.45	1,165.45	
January 18, 2023 January 18, 2023	Purchase 73.40 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	73.40	73.40	73.40	
January 18, 2023 January 18, 2023	Purchase 74.12 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	74.12	74.12	74.12	
January 19, 2023 January 19, 2023	Purchase 27,988.97 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	27,988.97	27,988.97	27,988.97	
January 19, 2023 January 19, 2023	Purchase 4,467.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,467.30	4,467.30	4,467.30	
January 19, 2023 January 19, 2023	Purchase 755.71 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	755.71	755.71	755.71	
January 19, 2023 January 19, 2023	Purchase 32,896.64 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	32,896.64	32,896.64	32,896.64	
January 19, 2023 January 19, 2023	Purchase 782.88 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	782.88	782.88	782.88	
January 20, 2023 January 20, 2023	Purchase 4,991.73 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,991.73	4,991.73	4,991.73	
January 20, 2023 January 20, 2023	Purchase 3,354.17 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,354.17	3,354.17	3,354.17	
January 20, 2023 January 20, 2023	Purchase 4,197.65 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,197.65	4,197.65	4,197.65	
January 23, 2023 January 23, 2023	Purchase 1,343.31 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,343.31	1,343.31	1,343.31	

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)					
January 23, 2023 January 23, 2023	Purchase 97.47 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	97.47	97.47	97.47	
January 23, 2023 January 23, 2023	Purchase 5,213.86 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,213.86	5,213.86	5,213.86	
January 24, 2023 January 24, 2023	Purchase 43,843.68 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	43,843.68	43,843.68	43,843.68	
January 24, 2023 January 24, 2023	Purchase 2,800.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,800.00	2,800.00	2,800.00	
January 24, 2023 January 24, 2023	Purchase 209,177.73 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	209,177.73	209,177.73	209,177.73	
January 25, 2023 January 25, 2023	Purchase 4,924.03 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,924.03	4,924.03	4,924.03	
January 25, 2023 January 25, 2023	Purchase 42,961.16 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	42,961.16	42,961.16	42,961.16	
January 25, 2023 January 25, 2023	Purchase 3,580.22 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,580.22	3,580.22	3,580.22	
January 25, 2023 January 25, 2023	Purchase 42.49 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	42.49	42.49	42.49	
January 25, 2023 January 25, 2023	Purchase 9,626.37 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	9,626.37	9,626.37	9,626.37	
January 26, 2023 January 26, 2023	Purchase 401,810.24 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	401,810.24	401,810.24	401,810.24	
January 26, 2023 January 26, 2023	Purchase 4,416.67 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,416.67	4,416.67	4,416.67	
January 26, 2023 January 26, 2023	Purchase 32,100.14 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	32,100.14	32,100.14	32,100.14	
January 27, 2023 January 27, 2023	Purchase 439,546.76 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	439,546.76	439,546.76	439,546.76	

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)					
January 27, 2023 January 27, 2023	Purchase 55,004.45 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	55,004.45	55,004.45	55,004.45	
January 30, 2023 January 30, 2023	Purchase 269,406.19 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	269,406.19	269,406.19	269,406.19	
January 30, 2023 January 30, 2023	Purchase 162,914.23 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	162,914.23	162,914.23	162,914.23	
January 31, 2023 January 31, 2023	Purchase 3,645.84 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,645.84	3,645.84	3,645.84	
January 31, 2023 January 31, 2023	Purchase 24,707.73 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	24,707.73	24,707.73	24,707.73	
February 1, 2023 February 1, 2023	Purchase 184.19 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	184.19	184.19	184.19	
February 1, 2023 February 1, 2023	Purchase 9,266.09 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	9,266.09	9,266.09	9,266.09	
February 1, 2023 February 1, 2023	Purchase 1,565.59 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,565.59	1,565.59	1,565.59	
February 1, 2023 February 1, 2023	Purchase 1,903.22 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,903.22	1,903.22	1,903.22	
February 1, 2023 February 1, 2023	Purchase 1,985.91 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,985.91	1,985.91	1,985.91	
February 1, 2023 February 1, 2023	Purchase 105.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	105.90	105.90	105.90	
February 1, 2023 February 1, 2023	Purchase 2,420.83 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,420.83	2,420.83	2,420.83	
February 1, 2023 February 1, 2023	Purchase 4,798.27 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,798.27	4,798.27	4,798.27	
February 2, 2023 February 2, 2023	Purchase 284,922.27 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	284,922.27	284,922.27	284,922.27	

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)					
February 2, 2023 February 2, 2023	Purchase 3,918.75 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,918.75	3,918.75	3,918.75	
February 2, 2023 February 2, 2023	Purchase 20,209.24 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	20,209.24	20,209.24	20,209.24	
February 2, 2023 February 2, 2023	Purchase 35,025.76 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	35,025.76	35,025.76	35,025.76	
February 6, 2023 February 6, 2023	Purchase 2,829.05 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,829.05	2,829.05	2,829.05	
February 6, 2023 February 6, 2023	Purchase 317,314.05 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	317,314.05	317,314.05	317,314.05	
February 7, 2023 February 7, 2023	Purchase 186,237.20 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	186,237.20	186,237.20	186,237.20	
February 7, 2023 February 7, 2023	Purchase 5.52 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5.52	5.52	5.52	
February 7, 2023 February 7, 2023	Purchase 2,993.08 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,993.08	2,993.08	2,993.08	
February 8, 2023 February 8, 2023	Purchase 22,339.12 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	22,339.12	22,339.12	22,339.12	
February 8, 2023 February 8, 2023	Purchase 22,339.12 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	22,339.12	22,339.12	22,339.12	
February 9, 2023 February 9, 2023	Purchase 496,698.73 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	496,698.73	496,698.73	496,698.73	
February 10, 2023 February 10, 2023	Purchase 111,571.36 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	111,571.36	111,571.36	111,571.36	
February 10, 2023 February 10, 2023	Purchase 73.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	73.57	73.57	73.57	
February 10, 2023 February 10, 2023	Purchase 204.67 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	204.67	204.67	204.67	

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)					
February 10, 2023 February 10, 2023	Purchase 16,263.84 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	16,263.84	16,263.84	16,263.84	
February 13, 2023 February 13, 2023	Purchase 59,385.23 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	59,385.23	59,385.23	59,385.23	
February 13, 2023 February 13, 2023	Purchase 40,331.06 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	40,331.06	40,331.06	40,331.06	
February 13, 2023 February 13, 2023	Purchase 362.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	362.50	362.50	362.50	
February 13, 2023 February 13, 2023	Purchase 1,634.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,634.25	1,634.25	1,634.25	
February 14, 2023 February 14, 2023	Purchase 23,338.92 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	23,338.92	23,338.92	23,338.92	
February 14, 2023 February 14, 2023	Purchase 20,051.09 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	20,051.09	20,051.09	20,051.09	
February 15, 2023 February 15, 2023	Purchase 1,677.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,677.25	1,677.25	1,677.25	
February 15, 2023 February 15, 2023	Purchase 7,557.46 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,557.46	7,557.46	7,557.46	
February 15, 2023 February 15, 2023	Purchase 160.04 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	160.04	160.04	160.04	
February 15, 2023 February 15, 2023	Purchase 3,719.76 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,719.76	3,719.76	3,719.76	
February 16, 2023 February 16, 2023	Purchase 11,433.69 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	11,433.69	11,433.69	11,433.69	
February 17, 2023 February 17, 2023	Purchase 114,080.87 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	114,080.87	114,080.87	114,080.87	
February 17, 2023 February 17, 2023	Purchase 74.12 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	74.12	74.12	74.12	

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 17, 2023 February 17, 2023	Purchase 5,569.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,569.50	5,569.50	5,569.50	
February 17, 2023 February 17, 2023	Purchase 151.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	151.25	151.25	151.25	
February 17, 2023 February 17, 2023	Purchase 24,833.21 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	24,833.21	24,833.21	24,833.21	
February 17, 2023 February 17, 2023	Purchase 15,834.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	15,834.90	15,834.90	15,834.90	
February 17, 2023 February 17, 2023	Purchase 17,041.01 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	17,041.01	17,041.01	17,041.01	
February 17, 2023 February 17, 2023	Purchase 70,781.81 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	70,781.81	70,781.81	70,781.81	
February 21, 2023 February 21, 2023	Purchase 6,234.37 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,234.37	6,234.37	6,234.37	
February 21, 2023 February 21, 2023	Purchase 2,960.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,960.30	2,960.30	2,960.30	
February 21, 2023 February 21, 2023	Purchase 85.75 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	85.75	85.75	85.75	
February 21, 2023 February 21, 2023	Purchase 3,781.78 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,781.78	3,781.78	3,781.78	
February 21, 2023 February 21, 2023	Purchase 65,671.88 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	65,671.88	65,671.88	65,671.88	
February 22, 2023 February 22, 2023	Purchase 26,500.12 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	26,500.12	26,500.12	26,500.12	
February 23, 2023 February 23, 2023	Purchase 618,159.49 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	618,159.49	618,159.49	618,159.49	
February 23, 2023 February 23, 2023	Purchase 3,354.17 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,354.17	3,354.17	3,354.17	

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 23, 2023 February 23, 2023	Purchase 400.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	400.00	400.00	400.00	
February 23, 2023 February 23, 2023	Purchase 72,514.33 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	72,514.33	72,514.33	72,514.33	
February 24, 2023 February 24, 2023	Purchase 639,396.14 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	639,396.14	639,396.14	639,396.14	
February 24, 2023 February 24, 2023	Purchase 7,216.67 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,216.67	7,216.67	7,216.67	
February 24, 2023 February 24, 2023	Purchase 153.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	153.50	153.50	153.50	
February 24, 2023 February 24, 2023	Purchase 3,971.08 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,971.08	3,971.08	3,971.08	
February 27, 2023 February 27, 2023	Purchase 23,496.69 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	23,496.69	23,496.69	23,496.69	
February 27, 2023 February 27, 2023	Purchase 22,722.43 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	22,722.43	22,722.43	22,722.43	
February 27, 2023 February 27, 2023	Purchase 2,011.62 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,011.62	2,011.62	2,011.62	
February 27, 2023 February 27, 2023	Purchase 1,031.17 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,031.17	1,031.17	1,031.17	
February 27, 2023 February 27, 2023	Purchase 1,094.45 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,094.45	1,094.45	1,094.45	
February 27, 2023 February 27, 2023	Purchase 408.09 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	408.09	408.09	408.09	
February 27, 2023 February 27, 2023	Purchase 7,898.21 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,898.21	7,898.21	7,898.21	
February 28, 2023 February 28, 2023	Purchase 47,464.08 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	47,464.08	47,464.08	47,464.08	

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, 2023 March 1, 2023	Purchase 41,448.16 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	41,448.16	41,448.16	41,448.16	
March 1, 2023 March 1, 2023	Purchase 26,306.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	26,306.25	26,306.25	26,306.25	
March 1, 2023 March 1, 2023	Purchase 504.43 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	504.43	504.43	504.43	
March 1, 2023 March 1, 2023	Purchase 2,080.19 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,080.19	2,080.19	2,080.19	
March 1, 2023 March 1, 2023	Purchase 1,927.35 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,927.35	1,927.35	1,927.35	
March 1, 2023 March 1, 2023	Purchase 102.99 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	102.99	102.99	102.99	
March 1, 2023 March 1, 2023	Purchase 883.55 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	883.55	883.55	883.55	
March 1, 2023 March 1, 2023	Purchase 8,812.06 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,812.06	8,812.06	8,812.06	
March 1, 2023 March 1, 2023	Purchase 121.84 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	121.84	121.84	121.84	
March 1, 2023 March 1, 2023	Purchase 212,289.29 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	212,289.29	212,289.29	212,289.29	
March 2, 2023 March 2, 2023	Purchase 3,645.84 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,645.84	3,645.84	3,645.84	
March 2, 2023 March 2, 2023	Purchase 586.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	586.25	586.25	586.25	
March 2, 2023 March 2, 2023	Purchase 2,420.83 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,420.83	2,420.83	2,420.83	
March 2, 2023 March 2, 2023	Purchase 9,186.73 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	9,186.73	9,186.73	9,186.73	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 2, 2023 March 2, 2023	Purchase 22,385.18 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	22,385.18	22,385.18	22,385.18	
March 3, 2023 March 3, 2023	Purchase 8,017.36 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,017.36	8,017.36	8,017.36	
March 3, 2023 March 3, 2023	Purchase 3,918.75 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,918.75	3,918.75	3,918.75	
March 6, 2023 March 6, 2023	Purchase 7,435.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,435.50	7,435.50	7,435.50	
March 6, 2023 March 6, 2023	Purchase 2,829.05 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,829.05	2,829.05	2,829.05	
March 7, 2023 March 7, 2023	Purchase 1,945.55 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,945.55	1,945.55	1,945.55	
March 8, 2023 March 8, 2023	Purchase 115,363.67 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	115,363.67	115,363.67	115,363.67	
March 8, 2023 March 8, 2023	Purchase 240.38 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	240.38	240.38	240.38	
March 9, 2023 March 9, 2023	Purchase 357.75 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	357.75	357.75	357.75	
March 9, 2023 March 9, 2023	Purchase 14,969.77 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	14,969.77	14,969.77	14,969.77	
March 10, 2023 March 10, 2023	Purchase 154,172.20 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	154,172.20	154,172.20	154,172.20	
March 10, 2023 March 10, 2023	Purchase 497.62 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	497.62	497.62	497.62	
March 10, 2023 March 10, 2023	Purchase 312.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	312.50	312.50	312.50	
March 10, 2023 March 10, 2023	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	

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, 2023 March 10, 2023	Purchase 76,608.28 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	76,608.28	76,608.28	76,608.28	
March 10, 2023 March 10, 2023	Purchase 15,911.35 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	15,911.35	15,911.35	15,911.35	
March 10, 2023 March 10, 2023	Purchase 204.67 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	204.67	204.67	204.67	
March 10, 2023 March 10, 2023	Purchase 5.16 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5.16	5.16	5.16	
March 13, 2023 March 13, 2023	Purchase 553,995.72 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	553,995.72	553,995.72	553,995.72	
March 13, 2023 March 13, 2023	Purchase 376.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	376.50	376.50	376.50	
March 13, 2023 March 13, 2023	Purchase 130.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	130.00	130.00	130.00	
March 13, 2023 March 13, 2023	Purchase 362.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	362.50	362.50	362.50	
March 13, 2023 March 13, 2023	Purchase 3,781.78 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,781.78	3,781.78	3,781.78	
March 14, 2023 March 14, 2023	Purchase 566,247.20 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	566,247.20	566,247.20	566,247.20	
March 14, 2023 March 14, 2023	Purchase 11,968.41 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	11,968.41	11,968.41	11,968.41	
March 15, 2023 March 15, 2023	Purchase 8,036.22 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,036.22	8,036.22	8,036.22	
March 15, 2023 March 15, 2023	Purchase 1,677.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,677.25	1,677.25	1,677.25	
March 15, 2023 March 15, 2023	Purchase 638.39 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	638.39	638.39	638.39	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
March 15, 2023 March 15, 2023	Purchase 2,772.14 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,772.14	2,772.14	2,772.14	
March 17, 2023 March 17, 2023	Purchase 5,569.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,569.50	5,569.50	5,569.50	
March 17, 2023 March 17, 2023	Purchase 74.13 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	74.13	74.13	74.13	
March 17, 2023 March 17, 2023	Purchase 19,089.86 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	19,089.86	19,089.86	19,089.86	
March 17, 2023 March 17, 2023	Purchase 6,143.07 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,143.07	6,143.07	6,143.07	
March 20, 2023 March 20, 2023	Purchase 4,756.31 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,756.31	4,756.31	4,756.31	
March 20, 2023 March 20, 2023	Purchase 2,960.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,960.30	2,960.30	2,960.30	
March 20, 2023 March 20, 2023	Purchase 96.38 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	96.38	96.38	96.38	
March 20, 2023 March 20, 2023	Purchase 7,477.86 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,477.86	7,477.86	7,477.86	
March 21, 2023 March 21, 2023	Purchase 4,062.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,062.50	4,062.50	4,062.50	
March 21, 2023 March 21, 2023	Purchase 25,679.47 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	25,679.47	25,679.47	25,679.47	
March 22, 2023 March 22, 2023	Purchase 3,354.17 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,354.17	3,354.17	3,354.17	
March 22, 2023 March 22, 2023	Purchase 553.58 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	553.58	553.58	553.58	
March 23, 2023 March 23, 2023	Purchase 3,672.80 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,672.80	3,672.80	3,672.80	

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)					
March 23, 2023 March 23, 2023	Purchase 93,118.99 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	93,118.99	93,118.99	93,118.99	
March 24, 2023 March 24, 2023	Purchase 39,363.15 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	39,363.15	39,363.15	39,363.15	
March 24, 2023 March 24, 2023	Purchase 7,216.67 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,216.67	7,216.67	7,216.67	
March 24, 2023 March 24, 2023	Purchase 7,244.49 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,244.49	7,244.49	7,244.49	
March 27, 2023 March 27, 2023	Purchase 369,009.63 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	369,009.63	369,009.63	369,009.63	
March 27, 2023 March 27, 2023	Purchase 26,273.59 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	26,273.59	26,273.59	26,273.59	
March 27, 2023 March 27, 2023	Purchase 40.33 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	40.33	40.33	40.33	
March 27, 2023 March 27, 2023	Purchase 698.70 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	698.70	698.70	698.70	
March 27, 2023 March 27, 2023	Purchase 1,094.16 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,094.16	1,094.16	1,094.16	
March 27, 2023 March 27, 2023	Purchase 3,401.86 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,401.86	3,401.86	3,401.86	
March 27, 2023 March 27, 2023	Purchase 4,207.93 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,207.93	4,207.93	4,207.93	
March 28, 2023 March 28, 2023	Purchase 301,274.19 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	301,274.19	301,274.19	301,274.19	
March 28, 2023 March 28, 2023	Purchase 323,993.42 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	323,993.42	323,993.42	323,993.42	
March 29, 2023 March 29, 2023	Purchase 282,689.08 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	282,689.08	282,689.08	282,689.08	

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, 2023 March 29, 2023	Purchase 98,681.41 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	98,681.41	98,681.41	98,681.41	
March 30, 2023 March 30, 2023	Purchase 805,322.89 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	805,322.89	805,322.89	805,322.89	
March 30, 2023 March 30, 2023	Purchase 6,066.67 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,066.67	6,066.67	6,066.67	
March 31, 2023 March 31, 2023	Purchase 3,918.75 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,918.75	3,918.75	3,918.75	
March 31, 2023 March 31, 2023	Purchase 882.40 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	882.40	882.40	882.40	
March 31, 2023 March 31, 2023	Purchase 39,575.82 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	39,575.82	39,575.82	39,575.82	
April 3, 2023 April 3, 2023	Purchase 80,504.15 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	80,504.15	80,504.15	80,504.15	
April 3, 2023 April 3, 2023	Purchase 193.16 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	193.16	193.16	193.16	
April 3, 2023 April 3, 2023	Purchase 4,651.11 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,651.11	4,651.11	4,651.11	
April 3, 2023 April 3, 2023	Purchase 118.61 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	118.61	118.61	118.61	
April 3, 2023 April 3, 2023	Purchase 2,477.10 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,477.10	2,477.10	2,477.10	
April 3, 2023 April 3, 2023	Purchase 2,253.46 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,253.46	2,253.46	2,253.46	
April 3, 2023 April 3, 2023	Purchase 9,574.60 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	9,574.60	9,574.60	9,574.60	
April 3, 2023 April 3, 2023	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)					
April 3, 2023 April 3, 2023	Purchase 2,846.64 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,846.64	2,846.64	2,846.64	
April 4, 2023 April 4, 2023	Purchase 7,633.26 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,633.26	7,633.26	7,633.26	
April 4, 2023 April 4, 2023	Purchase 1,792.52 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,792.52	1,792.52	1,792.52	
April 5, 2023 April 5, 2023	Purchase 18,322.94 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	18,322.94	18,322.94	18,322.94	
April 5, 2023 April 5, 2023	Purchase 2,829.05 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,829.05	2,829.05	2,829.05	
April 5, 2023 April 5, 2023	Purchase 17,695.84 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	17,695.84	17,695.84	17,695.84	
April 6, 2023 April 6, 2023	Purchase 9,968.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	9,968.90	9,968.90	9,968.90	
April 10, 2023 April 10, 2023	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	
April 11, 2023 April 11, 2023	Purchase 10,177.33 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	10,177.33	10,177.33	10,177.33	
April 12, 2023 April 12, 2023	Purchase 319,342.14 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	319,342.14	319,342.14	319,342.14	
April 12, 2023 April 12, 2023	Purchase 312.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	312.50	312.50	312.50	
April 12, 2023 April 12, 2023	Purchase 76.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	76.02	76.02	76.02	
April 12, 2023 April 12, 2023	Purchase 204.67 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	204.67	204.67	204.67	
April 13, 2023 April 13, 2023	Purchase 185,240.32 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	185,240.32	185,240.32	185,240.32	

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)					
April 13, 2023 April 13, 2023	Purchase 362.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	362.50	362.50	362.50	
April 14, 2023 April 14, 2023	Purchase 400.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	400.00	400.00	400.00	
April 14, 2023 April 14, 2023	Purchase 33,732.33 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	33,732.33	33,732.33	33,732.33	
April 17, 2023 April 17, 2023	Purchase 363.87 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	363.87	363.87	363.87	
April 17, 2023 April 17, 2023	Purchase 7,492.78 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,492.78	7,492.78	7,492.78	
April 17, 2023 April 17, 2023	Purchase 189,995.71 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	189,995.71	189,995.71	189,995.71	
April 17, 2023 April 17, 2023	Purchase 4,062.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,062.50	4,062.50	4,062.50	
April 17, 2023 April 17, 2023	Purchase 4,611.54 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,611.54	4,611.54	4,611.54	
April 17, 2023 April 17, 2023	Purchase 182.91 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	182.91	182.91	182.91	
April 17, 2023 April 17, 2023	Purchase 17,039.87 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	17,039.87	17,039.87	17,039.87	
April 17, 2023 April 17, 2023	Purchase 44.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	44.90	44.90	44.90	
April 18, 2023 April 18, 2023	Purchase 1,593.45 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,593.45	1,593.45	1,593.45	
April 18, 2023 April 18, 2023	Purchase 1,507.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,507.00	1,507.00	1,507.00	
April 18, 2023 April 18, 2023	Purchase 21,819.89 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	21,819.89	21,819.89	21,819.89	

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)					
April 19, 2023 April 19, 2023	Purchase 26,060.19 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	26,060.19	26,060.19	26,060.19	
April 19, 2023 April 19, 2023	Purchase 2,960.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,960.30	2,960.30	2,960.30	
April 19, 2023 April 19, 2023	Purchase 817.79 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	817.79	817.79	817.79	
April 20, 2023 April 20, 2023	Purchase 3,354.17 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,354.17	3,354.17	3,354.17	
April 20, 2023 April 20, 2023	Purchase 4,392.10 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,392.10	4,392.10	4,392.10	
April 20, 2023 April 20, 2023	Purchase 566.69 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	566.69	566.69	566.69	
April 20, 2023 April 20, 2023	Purchase 6,299.06 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,299.06	6,299.06	6,299.06	
April 21, 2023 April 21, 2023	Purchase 39,535.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	39,535.00	39,535.00	39,535.00	
April 21, 2023 April 21, 2023	Purchase 298.28 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	298.28	298.28	298.28	
April 21, 2023 April 21, 2023	Purchase 111,909.42 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	111,909.42	111,909.42	111,909.42	
April 24, 2023 April 24, 2023	Purchase 131,134.41 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	131,134.41	131,134.41	131,134.41	
April 24, 2023 April 24, 2023	Purchase 651.48 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	651.48	651.48	651.48	
April 24, 2023 April 24, 2023	Purchase 2,800.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,800.00	2,800.00	2,800.00	
April 24, 2023 April 24, 2023	Purchase 565.63 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	565.63	565.63	565.63	

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)					
April 25, 2023 April 25, 2023	Purchase 290,716.82 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	290,716.82	290,716.82	290,716.82	
April 25, 2023 April 25, 2023	Purchase 51,374.01 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	51,374.01	51,374.01	51,374.01	
April 25, 2023 April 25, 2023	Purchase 993.24 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	993.24	993.24	993.24	
April 25, 2023 April 25, 2023	Purchase 62,941.14 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	62,941.14	62,941.14	62,941.14	
April 25, 2023 April 25, 2023	Purchase 1,921.86 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,921.86	1,921.86	1,921.86	
April 25, 2023 April 25, 2023	Purchase 3,572.88 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,572.88	3,572.88	3,572.88	
April 25, 2023 April 25, 2023	Purchase 118.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	118.50	118.50	118.50	
April 26, 2023 April 26, 2023	Purchase 548,444.37 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	548,444.37	548,444.37	548,444.37	
April 26, 2023 April 26, 2023	Purchase 4,416.67 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,416.67	4,416.67	4,416.67	
April 26, 2023 April 26, 2023	Purchase 3,295.32 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,295.32	3,295.32	3,295.32	
April 27, 2023 April 27, 2023	Purchase 368,822.21 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	368,822.21	368,822.21	368,822.21	
April 27, 2023 April 27, 2023	Purchase 302,384.54 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	302,384.54	302,384.54	302,384.54	
April 28, 2023 April 28, 2023	Purchase 187,506.70 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	187,506.70	187,506.70	187,506.70	
April 28, 2023 April 28, 2023	Purchase 289.20 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	289.20	289.20	289.20	

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, 2023 April 28, 2023	Purchase 46,026.59 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	46,026.59	46,026.59	46,026.59	
May 1, 2023 May 1, 2023	Purchase 3,337.97 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,337.97	3,337.97	3,337.97	
May 1, 2023 May 1, 2023	Purchase 8,332.40 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,332.40	8,332.40	8,332.40	
May 1, 2023 May 1, 2023	Purchase 148.89 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	148.89	148.89	148.89	
May 1, 2023 May 1, 2023	Purchase 120.28 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	120.28	120.28	120.28	
May 1, 2023 May 1, 2023	Purchase 2,625.65 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,625.65	2,625.65	2,625.65	
May 1, 2023 May 1, 2023	Purchase 3,645.84 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,645.84	3,645.84	3,645.84	
May 1, 2023 May 1, 2023	Purchase 20,015.70 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	20,015.70	20,015.70	20,015.70	
May 2, 2023 May 2, 2023	Purchase 2,420.83 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,420.83	2,420.83	2,420.83	
May 2, 2023 May 2, 2023	Purchase 85,402.68 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	85,402.68	85,402.68	85,402.68	
May 3, 2023 May 3, 2023	Purchase 81,183.95 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	81,183.95	81,183.95	81,183.95	
May 3, 2023 May 3, 2023	Purchase 3,918.75 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,918.75	3,918.75	3,918.75	
May 4, 2023 May 4, 2023	Purchase 76,114.82 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	76,114.82	76,114.82	76,114.82	
May 4, 2023 May 4, 2023	Purchase 358.43 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	358.43	358.43	358.43	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 5, 2023 May 5, 2023	Purchase 53,859.94 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	53,859.94	53,859.94	53,859.94	
May 5, 2023 May 5, 2023	Purchase 2,829.05 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,829.05	2,829.05	2,829.05	
May 5, 2023 May 5, 2023	Purchase 148.80 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	148.80	148.80	148.80	
May 5, 2023 May 5, 2023	Purchase 1,311.60 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,311.60	1,311.60	1,311.60	
May 8, 2023 May 8, 2023	Purchase 103,362.05 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	103,362.05	103,362.05	103,362.05	
May 9, 2023 May 9, 2023	Purchase 254,082.75 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	254,082.75	254,082.75	254,082.75	
May 9, 2023 May 9, 2023	Purchase 23,135.65 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	23,135.65	23,135.65	23,135.65	
May 10, 2023 May 10, 2023	Purchase 69,462.66 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	69,462.66	69,462.66	69,462.66	
May 10, 2023 May 10, 2023	Purchase 525.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	525.00	525.00	525.00	
May 10, 2023 May 10, 2023	Purchase 23,171.60 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	23,171.60	23,171.60	23,171.60	
May 11, 2023 May 11, 2023	Purchase 95,812.70 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	95,812.70	95,812.70	95,812.70	
May 11, 2023 May 11, 2023	Purchase 40.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	40.02	40.02	40.02	
May 11, 2023 May 11, 2023	Purchase 73.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	73.57	73.57	73.57	
May 11, 2023 May 11, 2023	Purchase 312.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	312.50	312.50	312.50	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 12, 2023 May 12, 2023	Purchase 102,280.70 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	102,280.70	102,280.70	102,280.70	
May 12, 2023 May 12, 2023	Purchase 44.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	44.90	44.90	44.90	
May 12, 2023 May 12, 2023	Purchase 0.01 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	0.01	0.01	0.01	
May 12, 2023 May 12, 2023	Purchase 3,166.95 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,166.95	3,166.95	3,166.95	
May 15, 2023 May 15, 2023	Purchase 1,677.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,677.25	1,677.25	1,677.25	
May 15, 2023 May 15, 2023	Purchase 13,905.35 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	13,905.35	13,905.35	13,905.35	
May 15, 2023 May 15, 2023	Purchase 362.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	362.50	362.50	362.50	
May 15, 2023 May 15, 2023	Purchase 14,220.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	14,220.00	14,220.00	14,220.00	
May 15, 2023 May 15, 2023	Purchase 2,549.31 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,549.31	2,549.31	2,549.31	
May 15, 2023 May 15, 2023	Purchase 159.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	159.50	159.50	159.50	
May 15, 2023 May 15, 2023	Purchase 15,774.72 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	15,774.72	15,774.72	15,774.72	
May 16, 2023 May 16, 2023	Purchase 86,718.62 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	86,718.62	86,718.62	86,718.62	
May 16, 2023 May 16, 2023	Purchase 73.40 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	73.40	73.40	73.40	
May 17, 2023 May 17, 2023	Purchase 218,418.86 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	218,418.86	218,418.86	218,418.86	

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 17, 2023 May 17, 2023	Purchase 4,062.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,062.50	4,062.50	4,062.50	
May 17, 2023 May 17, 2023	Purchase 74.12 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	74.12	74.12	74.12	
May 18, 2023 May 18, 2023	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	
May 18, 2023 May 18, 2023	Purchase 26,783.31 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	26,783.31	26,783.31	26,783.31	
May 19, 2023 May 19, 2023	Purchase 4,467.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,467.30	4,467.30	4,467.30	
May 19, 2023 May 19, 2023	Purchase 24,435.60 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	24,435.60	24,435.60	24,435.60	
May 22, 2023 May 22, 2023	Purchase 306,613.85 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	306,613.85	306,613.85	306,613.85	
May 22, 2023 May 22, 2023	Purchase 4,249.65 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,249.65	4,249.65	4,249.65	
May 22, 2023 May 22, 2023	Purchase 3,354.17 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,354.17	3,354.17	3,354.17	
May 22, 2023 May 22, 2023	Purchase 145.29 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	145.29	145.29	145.29	
May 22, 2023 May 22, 2023	Purchase 225.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	225.30	225.30	225.30	
May 23, 2023 May 23, 2023	Purchase 21,629.38 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	21,629.38	21,629.38	21,629.38	
May 23, 2023 May 23, 2023	Purchase 2.11 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2.11	2.11	2.11	
May 23, 2023 May 23, 2023	Purchase 4,707.28 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,707.28	4,707.28	4,707.28	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 24, 2023 May 24, 2023	Purchase 121,058.32 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	121,058.32	121,058.32	121,058.32	
May 24, 2023 May 24, 2023	Purchase 2,800.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,800.00	2,800.00	2,800.00	
May 24, 2023 May 24, 2023	Purchase 619.97 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	619.97	619.97	619.97	
May 24, 2023 May 24, 2023	Purchase 5,842.10 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,842.10	5,842.10	5,842.10	
May 25, 2023 May 25, 2023	Purchase 778,503.27 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	778,503.27	778,503.27	778,503.27	
May 25, 2023 May 25, 2023	Purchase 28,221.97 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	28,221.97	28,221.97	28,221.97	
May 25, 2023 May 25, 2023	Purchase 922.51 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	922.51	922.51	922.51	
May 25, 2023 May 25, 2023	Purchase 4,416.67 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,416.67	4,416.67	4,416.67	
May 25, 2023 May 25, 2023	Purchase 412.43 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	412.43	412.43	412.43	
May 25, 2023 May 25, 2023	Purchase 786.45 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	786.45	786.45	786.45	
May 25, 2023 May 25, 2023	Purchase 7,236.10 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,236.10	7,236.10	7,236.10	
May 26, 2023 May 26, 2023	Purchase 636,516.61 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	636,516.61	636,516.61	636,516.61	
May 26, 2023 May 26, 2023	Purchase 3,338.34 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,338.34	3,338.34	3,338.34	
May 26, 2023 May 26, 2023	Purchase 131,961.99 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	131,961.99	131,961.99	131,961.99	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
May 30, 2023 May 30, 2023	Purchase 1,025,838.10 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,025,838.10	1,025,838.10	1,025,838.10	
May 30, 2023 May 30, 2023	Purchase 104,494.38 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	104,494.38	104,494.38	104,494.38	
May 31, 2023 May 31, 2023	Purchase 152,080.06 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	152,080.06	152,080.06	152,080.06	
June 1, 2023 June 1, 2023	Purchase 3,645.84 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,645.84	3,645.84	3,645.84	
June 1, 2023 June 1, 2023	Purchase 194.59 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	194.59	194.59	194.59	
June 1, 2023 June 1, 2023	Purchase 8,061.79 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,061.79	8,061.79	8,061.79	
June 1, 2023 June 1, 2023	Purchase 4,051.56 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,051.56	4,051.56	4,051.56	
June 1, 2023 June 1, 2023	Purchase 3,109.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,109.57	3,109.57	3,109.57	
June 1, 2023 June 1, 2023	Purchase 2,846.04 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,846.04	2,846.04	2,846.04	
June 1, 2023 June 1, 2023	Purchase 130.61 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	130.61	130.61	130.61	
June 1, 2023 June 1, 2023	Purchase 27,034.10 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	27,034.10	27,034.10	27,034.10	
June 2, 2023 June 2, 2023	Purchase 5,206.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,206.00	5,206.00	5,206.00	
June 2, 2023 June 2, 2023	Purchase 2,420.83 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,420.83	2,420.83	2,420.83	
June 2, 2023 June 2, 2023	Purchase 1,196.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,196.50	1,196.50	1,196.50	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 2, 2023 June 2, 2023	Purchase 6,791.41 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,791.41	6,791.41	6,791.41	
June 2, 2023 June 2, 2023	Purchase 3,918.75 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,918.75	3,918.75	3,918.75	
June 5, 2023 June 5, 2023	Purchase 8,114.48 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,114.48	8,114.48	8,114.48	
June 5, 2023 June 5, 2023	Purchase 2,829.05 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,829.05	2,829.05	2,829.05	
June 5, 2023 June 5, 2023	Purchase 257.20 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	257.20	257.20	257.20	
June 5, 2023 June 5, 2023	Purchase 1,882.98 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,882.98	1,882.98	1,882.98	
June 6, 2023 June 6, 2023	Purchase 395.53 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	395.53	395.53	395.53	
June 7, 2023 June 7, 2023	Purchase 350,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	350,000.00	350,000.00	350,000.00	
June 7, 2023 June 7, 2023	Purchase 73.40 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	73.40	73.40	73.40	
June 7, 2023 June 7, 2023	Purchase 325,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	325,000.00	325,000.00	325,000.00	
June 8, 2023 June 8, 2023	Purchase 3,258.82 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,258.82	3,258.82	3,258.82	
June 8, 2023 June 8, 2023	Purchase 14,103,611.85 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	14,103,611.85	14,103,611.85	14,103,611.85	
June 8, 2023 June 8, 2023	Purchase 525.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	525.00	525.00	525.00	
June 9, 2023 June 9, 2023	Purchase 40.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	40.02	40.02	40.02	

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, 2023 June 9, 2023	Purchase 4,765.48 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,765.48	4,765.48	4,765.48	
June 12, 2023 June 12, 2023	Purchase 154,058.88 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	154,058.88	154,058.88	154,058.88	
June 12, 2023 June 12, 2023	Purchase 325.59 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	325.59	325.59	325.59	
June 12, 2023 June 12, 2023	Purchase 312.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	312.50	312.50	312.50	
June 13, 2023 June 13, 2023	Purchase 28,772.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	28,772.57	28,772.57	28,772.57	
June 13, 2023 June 13, 2023	Purchase 362.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	362.50	362.50	362.50	
June 14, 2023 June 14, 2023	Purchase 299,665.03 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	299,665.03	299,665.03	299,665.03	
June 14, 2023 June 14, 2023	Purchase 47,096.69 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	47,096.69	47,096.69	47,096.69	
June 15, 2023 June 15, 2023	Purchase 6,526.09 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,526.09	6,526.09	6,526.09	
June 15, 2023 June 15, 2023	Purchase 170.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	170.90	170.90	170.90	
June 15, 2023 June 15, 2023	Purchase 1,677.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,677.25	1,677.25	1,677.25	
June 15, 2023 June 15, 2023	Purchase 3,727.24 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,727.24	3,727.24	3,727.24	
June 16, 2023 June 16, 2023	Purchase 74.12 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	74.12	74.12	74.12	
June 16, 2023 June 16, 2023	Purchase 4,062.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,062.50	4,062.50	4,062.50	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
June 16, 2023 June 16, 2023	Purchase 22,387.16 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	22,387.16	22,387.16	22,387.16	
June 20, 2023 June 20, 2023	Purchase 3,321.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,321.25	3,321.25	3,321.25	
June 20, 2023 June 20, 2023	Purchase 2,498.35 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,498.35	2,498.35	2,498.35	
June 20, 2023 June 20, 2023	Purchase 4,467.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,467.30	4,467.30	4,467.30	
June 20, 2023 June 20, 2023	Purchase 118.24 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	118.24	118.24	118.24	
June 20, 2023 June 20, 2023	Purchase 1,400,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,400,000.00	1,400,000.00	1,400,000.00	
June 21, 2023 June 21, 2023	Purchase 62,493.85 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	62,493.85	62,493.85	62,493.85	
June 22, 2023 June 22, 2023	Purchase 14,610.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	14,610.57	14,610.57	14,610.57	
June 23, 2023 June 23, 2023	Purchase 924,520.41 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	924,520.41	924,520.41	924,520.41	
June 23, 2023 June 23, 2023	Purchase 2,500.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,500.00	2,500.00	2,500.00	
June 23, 2023 June 23, 2023	Purchase 3,354.17 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,354.17	3,354.17	3,354.17	
June 23, 2023 June 23, 2023	Purchase 546.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	546.50	546.50	546.50	
June 26, 2023 June 26, 2023	Purchase 276,083.16 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	276,083.16	276,083.16	276,083.16	
June 26, 2023 June 26, 2023	Purchase 28,503.66 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	28,503.66	28,503.66	28,503.66	

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 26, 2023 June 26, 2023	Purchase 7,216.67 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	7,216.67	7,216.67	7,216.67	
June 26, 2023 June 26, 2023	Purchase 3,215.14 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,215.14	3,215.14	3,215.14	
June 26, 2023 June 26, 2023	Purchase 221.37 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	221.37	221.37	221.37	
June 26, 2023 June 26, 2023	Purchase 375.97 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	375.97	375.97	375.97	
June 26, 2023 June 26, 2023	Purchase 86,105.53 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	86,105.53	86,105.53	86,105.53	
June 26, 2023 June 26, 2023	Purchase 430.46 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	430.46	430.46	430.46	
June 27, 2023 June 27, 2023	Purchase 176,456.59 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	176,456.59	176,456.59	176,456.59	
June 28, 2023 June 28, 2023	Purchase 1,447,135.39 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,447,135.39	1,447,135.39	1,447,135.39	
June 28, 2023 June 28, 2023	Purchase 242.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	242.00	242.00	242.00	
June 28, 2023 June 28, 2023	Purchase 94,831.10 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	94,831.10	94,831.10	94,831.10	
June 28, 2023 June 28, 2023	Purchase 44,415.85 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	44,415.85	44,415.85	44,415.85	
June 29, 2023 June 29, 2023	Purchase 704,959.13 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	704,959.13	704,959.13	704,959.13	
June 29, 2023 June 29, 2023	Purchase 3,645.84 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,645.84	3,645.84	3,645.84	
June 29, 2023 June 29, 2023	Purchase 82,362.41 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	82,362.41	82,362.41	82,362.41	

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)					
June 30, 2023 June 30, 2023	Purchase 2,420.83 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,420.83	2,420.83	2,420.83	
June 30, 2023 June 30, 2023	Purchase 8,284.96 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,284.96	8,284.96	8,284.96	
Total Purchases			**$91,427,894.91**	**$91,427,894.91**	**$0.00**
Sales					
July 1, 2022 July 1, 2022	Sale 6,431.41 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	6,431.41	6,431.41	6,431.41	
July 1, 2022 July 1, 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	
July 5, 2022 July 5, 2022	Sale 567,584.38 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	567,584.38	567,584.38	567,584.38	
July 5, 2022 July 5, 2022	Sale 636.84 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	636.84	636.84	636.84	
July 6, 2022 July 6, 2022	Sale 890.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	890.25	890.25	890.25	
July 6, 2022 July 6, 2022	Sale 45,191.21 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	45,191.21	45,191.21	45,191.21	
July 6, 2022 July 6, 2022	Sale 2,334.55 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,334.55	2,334.55	2,334.55	
July 8, 2022 July 8, 2022	Sale 12,154.37 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	12,154.37	12,154.37	12,154.37	
July 11, 2022 July 11, 2022	Sale 3,677.87 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,677.87	3,677.87	3,677.87	
July 12, 2022 July 12, 2022	Sale 20,291.05 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	20,291.05	20,291.05	20,291.05	
July 12, 2022 July 12, 2022	Sale 2,372.69 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,372.69	2,372.69	2,372.69	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
July 12, 2022 July 12, 2022	Sale 1,085,057.34 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,085,057.34	1,085,057.34	1,085,057.34	
July 14, 2022 July 14, 2022	Sale 191,854.61 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	191,854.61	191,854.61	191,854.61	
July 15, 2022 July 15, 2022	Sale 253.20 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	253.20	253.20	253.20	
July 15, 2022 July 15, 2022	Sale 130.91 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	130.91	130.91	130.91	
July 15, 2022 July 15, 2022	Sale 30.51 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	30.51	30.51	30.51	
July 15, 2022 July 15, 2022	Sale 1,353,893.89 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,353,893.89	1,353,893.89	1,353,893.89	
July 15, 2022 July 15, 2022	Sale 1,657.08 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,657.08	1,657.08	1,657.08	
July 19, 2022 July 19, 2022	Sale 5,141.29 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,141.29	5,141.29	5,141.29	
July 21, 2022 July 21, 2022	Sale 62,268.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	62,268.30	62,268.30	62,268.30	
July 22, 2022 July 22, 2022	Sale 4,247.79 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,247.79	4,247.79	4,247.79	
July 25, 2022 July 25, 2022	Sale 911.82 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	911.82	911.82	911.82	
July 25, 2022 July 25, 2022	Sale 9,227.59 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	9,227.59	9,227.59	9,227.59	
July 26, 2022 July 26, 2022	Sale 3,786.54 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,786.54	3,786.54	3,786.54	
July 27, 2022 July 27, 2022	Sale 937.44 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	937.44	937.44	937.44	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
July 29, 2022 July 29, 2022	Sale 1,281.83 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,281.83	1,281.83	1,281.83	
August 1, 2022 August 1, 2022	Sale 2,597,853.19 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,597,853.19	2,597,853.19	2,597,853.19	
August 3, 2022 August 3, 2022	Sale 4,000,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,000,000.00	4,000,000.00	4,000,000.00	
August 4, 2022 August 4, 2022	Sale 507,654.48 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	507,654.48	507,654.48	507,654.48	
August 9, 2022 August 9, 2022	Sale 5,094.60 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,094.60	5,094.60	5,094.60	
August 9, 2022 August 9, 2022	Sale 4,938,377.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,938,377.57	4,938,377.57	4,938,377.57	
August 10, 2022 August 10, 2022	Sale 2,366,951.48 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,366,951.48	2,366,951.48	2,366,951.48	
August 10, 2022 August 10, 2022	Sale 20.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	20.00	20.00	20.00	
August 11, 2022 August 11, 2022	Sale 356,153.46 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	356,153.46	356,153.46	356,153.46	
August 15, 2022 August 15, 2022	Sale 130.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	130.50	130.50	130.50	
August 15, 2022 August 15, 2022	Sale 123.58 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	123.58	123.58	123.58	
August 15, 2022 August 15, 2022	Sale 30.41 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	30.41	30.41	30.41	
August 15, 2022 August 15, 2022	Sale 144,259.84 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	144,259.84	144,259.84	144,259.84	
August 15, 2022 August 15, 2022	Sale 1,701.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,701.50	1,701.50	1,701.50	

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)					
August 17, 2022 August 17, 2022	Sale 2,446.98 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,446.98	2,446.98	2,446.98	
August 26, 2022 August 26, 2022	Sale 156,825.58 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	156,825.58	156,825.58	156,825.58	
August 30, 2022 August 30, 2022	Sale 10,630.37 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	10,630.37	10,630.37	10,630.37	
August 31, 2022 August 31, 2022	Sale 2,407,883.08 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,407,883.08	2,407,883.08	2,407,883.08	
September 1, 2022 September 1, 2022	Sale 189,063.79 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	189,063.79	189,063.79	189,063.79	
September 6, 2022 September 6, 2022	Sale 246,572.36 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	246,572.36	246,572.36	246,572.36	
September 6, 2022 September 6, 2022	Sale 692,312.38 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	692,312.38	692,312.38	692,312.38	
September 8, 2022 September 8, 2022	Sale 436,465.45 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	436,465.45	436,465.45	436,465.45	
September 9, 2022 September 9, 2022	Sale 4,500,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,500,000.00	4,500,000.00	4,500,000.00	
September 12, 2022 September 12, 2022	Sale 79,242.53 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	79,242.53	79,242.53	79,242.53	
September 13, 2022 September 13, 2022	Sale 338,251.18 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	338,251.18	338,251.18	338,251.18	
September 15, 2022 September 15, 2022	Sale 275.60 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	275.60	275.60	275.60	
September 15, 2022 September 15, 2022	Sale 99.64 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	99.64	99.64	99.64	
September 15, 2022 September 15, 2022	Sale 30.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	30.50	30.50	30.50	

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)					
September 15, 2022 September 15, 2022	Sale 189,946.38 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	189,946.38	189,946.38	189,946.38	
September 15, 2022 September 15, 2022	Sale 1,671.17 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,671.17	1,671.17	1,671.17	
September 16, 2022 September 16, 2022	Sale 4,140.21 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,140.21	4,140.21	4,140.21	
September 19, 2022 September 19, 2022	Sale 250,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	250,000.00	250,000.00	250,000.00	
September 21, 2022 September 21, 2022	Sale 250,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	250,000.00	250,000.00	250,000.00	
September 21, 2022 September 21, 2022	Sale 11,472.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	11,472.90	11,472.90	11,472.90	
September 21, 2022 September 21, 2022	Sale 5,682.04 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,682.04	5,682.04	5,682.04	
September 21, 2022 September 21, 2022	Sale 171.55 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	171.55	171.55	171.55	
September 21, 2022 September 21, 2022	Sale 40,630.88 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	40,630.88	40,630.88	40,630.88	
September 22, 2022 September 22, 2022	Sale 409,201.67 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	409,201.67	409,201.67	409,201.67	
September 28, 2022 September 28, 2022	Sale 90,576.08 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	90,576.08	90,576.08	90,576.08	
September 29, 2022 September 29, 2022	Sale 68,054.95 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	68,054.95	68,054.95	68,054.95	
September 29, 2022 September 29, 2022	Sale 544,628.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	544,628.90	544,628.90	544,628.90	
September 30, 2022 September 30, 2022	Sale 1,625,561.56 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,625,561.56	1,625,561.56	1,625,561.56	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
October 3, 2022 October 3, 2022	Sale 93,109.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	93,109.57	93,109.57	93,109.57	
October 3, 2022 October 3, 2022	Sale 350,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	350,000.00	350,000.00	350,000.00	
October 3, 2022 October 3, 2022	Sale 8,573.82 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,573.82	8,573.82	8,573.82	
October 5, 2022 October 5, 2022	Sale 350,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	350,000.00	350,000.00	350,000.00	
October 5, 2022 October 5, 2022	Sale 551,523.82 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	551,523.82	551,523.82	551,523.82	
October 6, 2022 October 6, 2022	Sale 156,418.06 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	156,418.06	156,418.06	156,418.06	
October 11, 2022 October 11, 2022	Sale 48,503.95 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	48,503.95	48,503.95	48,503.95	
October 12, 2022 October 12, 2022	Sale 16,419.62 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	16,419.62	16,419.62	16,419.62	
October 13, 2022 October 13, 2022	Sale 19,849.10 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	19,849.10	19,849.10	19,849.10	
October 17, 2022 October 17, 2022	Sale 276.89 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	276.89	276.89	276.89	
October 17, 2022 October 17, 2022	Sale 920.24 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	920.24	920.24	920.24	
October 17, 2022 October 17, 2022	Sale 204.61 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	204.61	204.61	204.61	
October 17, 2022 October 17, 2022	Sale 30.52 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	30.52	30.52	30.52	
October 17, 2022 October 17, 2022	Sale 255,276.58 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	255,276.58	255,276.58	255,276.58	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
October 17, 2022 October 17, 2022	Sale 1,555.52 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,555.52	1,555.52	1,555.52	
October 18, 2022 October 18, 2022	Sale 9,569.15 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	9,569.15	9,569.15	9,569.15	
October 18, 2022 October 18, 2022	Sale 66,669.76 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	66,669.76	66,669.76	66,669.76	
October 19, 2022 October 19, 2022	Sale 350,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	350,000.00	350,000.00	350,000.00	
October 19, 2022 October 19, 2022	Sale 270.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	270.00	270.00	270.00	
October 19, 2022 October 19, 2022	Sale 62,947.81 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	62,947.81	62,947.81	62,947.81	
October 20, 2022 October 20, 2022	Sale 1,209.92 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,209.92	1,209.92	1,209.92	
October 24, 2022 October 24, 2022	Sale 70,575.05 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	70,575.05	70,575.05	70,575.05	
October 24, 2022 October 24, 2022	Sale 400,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	400,000.00	400,000.00	400,000.00	
October 25, 2022 October 25, 2022	Sale 32,021.23 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	32,021.23	32,021.23	32,021.23	
October 27, 2022 October 27, 2022	Sale 500,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	500,000.00	500,000.00	500,000.00	
October 28, 2022 October 28, 2022	Sale 160,188.73 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	160,188.73	160,188.73	160,188.73	
October 31, 2022 October 31, 2022	Sale 805,157.19 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	805,157.19	805,157.19	805,157.19	
November 1, 2022 November 1, 2022	Sale 129,700.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	129,700.25	129,700.25	129,700.25	

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 1, 2022 November 1, 2022	Sale 500,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	500,000.00	500,000.00	500,000.00	
November 3, 2022 November 3, 2022	Sale 55,685.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	55,685.02	55,685.02	55,685.02	
November 4, 2022 November 4, 2022	Sale 693,545.93 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	693,545.93	693,545.93	693,545.93	
November 8, 2022 November 8, 2022	Sale 96,218.88 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	96,218.88	96,218.88	96,218.88	
November 9, 2022 November 9, 2022	Sale 572,943.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	572,943.02	572,943.02	572,943.02	
November 15, 2022 November 15, 2022	Sale 1,259.99 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,259.99	1,259.99	1,259.99	
November 15, 2022 November 15, 2022	Sale 275.70 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	275.70	275.70	275.70	
November 15, 2022 November 15, 2022	Sale 130.65 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	130.65	130.65	130.65	
November 15, 2022 November 15, 2022	Sale 30.37 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	30.37	30.37	30.37	
November 15, 2022 November 15, 2022	Sale 970,652.49 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	970,652.49	970,652.49	970,652.49	
November 15, 2022 November 15, 2022	Sale 1,619.52 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,619.52	1,619.52	1,619.52	
November 15, 2022 November 15, 2022	Sale 383,932.01 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	383,932.01	383,932.01	383,932.01	
November 17, 2022 November 17, 2022	Sale 500,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	500,000.00	500,000.00	500,000.00	
November 17, 2022 November 17, 2022	Sale 79,352.32 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	79,352.32	79,352.32	79,352.32	

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)					
November 18, 2022 November 18, 2022	Sale 23,798.04 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	23,798.04	23,798.04	23,798.04	
November 23, 2022 November 23, 2022	Sale 500,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	500,000.00	500,000.00	500,000.00	
November 30, 2022 November 30, 2022	Sale 1,867,836.86 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,867,836.86	1,867,836.86	1,867,836.86	
December 1, 2022 December 1, 2022	Sale 4,701.16 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,701.16	4,701.16	4,701.16	
December 1, 2022 December 1, 2022	Sale 127,745.66 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	127,745.66	127,745.66	127,745.66	
December 2, 2022 December 2, 2022	Sale 543,933.33 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	543,933.33	543,933.33	543,933.33	
December 5, 2022 December 5, 2022	Sale 173,342.95 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	173,342.95	173,342.95	173,342.95	
December 5, 2022 December 5, 2022	Sale 524,776.04 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	524,776.04	524,776.04	524,776.04	
December 5, 2022 December 5, 2022	Sale 662,251.84 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	662,251.84	662,251.84	662,251.84	
December 5, 2022 December 5, 2022	Sale 116,787.09 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	116,787.09	116,787.09	116,787.09	
December 9, 2022 December 9, 2022	Sale 29,937.17 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	29,937.17	29,937.17	29,937.17	
December 13, 2022 December 13, 2022	Sale 62,336.29 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	62,336.29	62,336.29	62,336.29	
December 15, 2022 December 15, 2022	Sale 274.37 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	274.37	274.37	274.37	
December 15, 2022 December 15, 2022	Sale 1,270.87 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,270.87	1,270.87	1,270.87	

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 15, 2022 December 15, 2022	Sale 1,708.01 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,708.01	1,708.01	1,708.01	
December 15, 2022 December 15, 2022	Sale 30.21 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	30.21	30.21	30.21	
December 15, 2022 December 15, 2022	Sale 50.15 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	50.15	50.15	50.15	
December 16, 2022 December 16, 2022	Sale 228,778.37 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	228,778.37	228,778.37	228,778.37	
December 22, 2022 December 22, 2022	Sale 338.38 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	338.38	338.38	338.38	
December 28, 2022 December 28, 2022	Sale 66,373.68 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	66,373.68	66,373.68	66,373.68	
January 3, 2023 January 3, 2023	Sale 1,218,995.40 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,218,995.40	1,218,995.40	1,218,995.40	
January 5, 2023 January 5, 2023	Sale 4,909.32 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,909.32	4,909.32	4,909.32	
January 5, 2023 January 5, 2023	Sale 105,815.71 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	105,815.71	105,815.71	105,815.71	
January 6, 2023 January 6, 2023	Sale 550,169.11 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	550,169.11	550,169.11	550,169.11	
January 6, 2023 January 6, 2023	Sale 1,362.98 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,362.98	1,362.98	1,362.98	
January 9, 2023 January 9, 2023	Sale 350,087.20 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	350,087.20	350,087.20	350,087.20	
January 13, 2023 January 13, 2023	Sale 50,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	50,000.00	50,000.00	50,000.00	
January 17, 2023 January 17, 2023	Sale 181,898.73 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	181,898.73	181,898.73	181,898.73	

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)					
January 17, 2023 January 17, 2023	Sale 1,679.93 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,679.93	1,679.93	1,679.93	
January 17, 2023 January 17, 2023	Sale 30.06 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	30.06	30.06	30.06	
January 17, 2023 January 17, 2023	Sale 82.55 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	82.55	82.55	82.55	
January 17, 2023 January 17, 2023	Sale 269.18 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	269.18	269.18	269.18	
January 20, 2023 January 20, 2023	Sale 2,292.42 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,292.42	2,292.42	2,292.42	
January 20, 2023 January 20, 2023	Sale 126,676.93 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	126,676.93	126,676.93	126,676.93	
January 23, 2023 January 23, 2023	Sale 396.36 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	396.36	396.36	396.36	
January 31, 2023 January 31, 2023	Sale 1,132,487.16 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,132,487.16	1,132,487.16	1,132,487.16	
January 31, 2023 January 31, 2023	Sale 2,265.91 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,265.91	2,265.91	2,265.91	
February 1, 2023 February 1, 2023	Sale 125,783.89 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	125,783.89	125,783.89	125,783.89	
February 2, 2023 February 2, 2023	Sale 10,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	10,000.00	10,000.00	10,000.00	
February 3, 2023 February 3, 2023	Sale 560,846.31 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	560,846.31	560,846.31	560,846.31	
February 3, 2023 February 3, 2023	Sale 203,144.69 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	203,144.69	203,144.69	203,144.69	
February 6, 2023 February 6, 2023	Sale 310,470.72 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	310,470.72	310,470.72	310,470.72	

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 7, 2023 February 7, 2023	Sale 410,478.41 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	410,478.41	410,478.41	410,478.41	
February 9, 2023 February 9, 2023	Sale 10,521.81 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	10,521.81	10,521.81	10,521.81	
February 13, 2023 February 13, 2023	Sale 50,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	50,000.00	50,000.00	50,000.00	
February 15, 2023 February 15, 2023	Sale 268.39 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	268.39	268.39	268.39	
February 15, 2023 February 15, 2023	Sale 1,300.82 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,300.82	1,300.82	1,300.82	
February 15, 2023 February 15, 2023	Sale 125.75 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	125.75	125.75	125.75	
February 15, 2023 February 15, 2023	Sale 29.95 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	29.95	29.95	29.95	
February 15, 2023 February 15, 2023	Sale 924,884.49 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	924,884.49	924,884.49	924,884.49	
February 15, 2023 February 15, 2023	Sale 1,729.72 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,729.72	1,729.72	1,729.72	
February 21, 2023 February 21, 2023	Sale 65,671.88 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	65,671.88	65,671.88	65,671.88	
February 21, 2023 February 21, 2023	Sale 214,064.91 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	214,064.91	214,064.91	214,064.91	
February 28, 2023 February 28, 2023	Sale 1,353,327.21 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,353,327.21	1,353,327.21	1,353,327.21	
March 1, 2023 March 1, 2023	Sale 52,241.42 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	52,241.42	52,241.42	52,241.42	
March 2, 2023 March 2, 2023	Sale 135,738.92 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	135,738.92	135,738.92	135,738.92	

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)					
March 6, 2023 March 6, 2023	Sale 417,548.65 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	417,548.65	417,548.65	417,548.65	
March 7, 2023 March 7, 2023	Sale 5,681.72 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,681.72	5,681.72	5,681.72	
March 9, 2023 March 9, 2023	Sale 225,272.65 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	225,272.65	225,272.65	225,272.65	
March 13, 2023 March 13, 2023	Sale 5,273.06 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	5,273.06	5,273.06	5,273.06	
March 15, 2023 March 15, 2023	Sale 1,300.89 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,300.89	1,300.89	1,300.89	
March 15, 2023 March 15, 2023	Sale 30.08 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	30.08	30.08	30.08	
March 15, 2023 March 15, 2023	Sale 310,135.58 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	310,135.58	310,135.58	310,135.58	
March 15, 2023 March 15, 2023	Sale 1,695.45 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,695.45	1,695.45	1,695.45	
March 15, 2023 March 15, 2023	Sale 269.76 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	269.76	269.76	269.76	
March 15, 2023 March 15, 2023	Sale 15.53 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	15.53	15.53	15.53	
March 16, 2023 March 16, 2023	Sale 15,850.26 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	15,850.26	15,850.26	15,850.26	
March 16, 2023 March 16, 2023	Sale 245,476.32 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	245,476.32	245,476.32	245,476.32	
March 16, 2023 March 16, 2023	Sale 499.09 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	499.09	499.09	499.09	
March 16, 2023 March 16, 2023	Sale 8,240.24 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	8,240.24	8,240.24	8,240.24	

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, 2023 March 17, 2023	Sale 38,121.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	38,121.25	38,121.25	38,121.25	
March 17, 2023 March 17, 2023	Sale 11,694.63 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	11,694.63	11,694.63	11,694.63	
March 20, 2023 March 20, 2023	Sale 9.21 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	9.21	9.21	9.21	
March 21, 2023 March 21, 2023	Sale 93,700.16 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	93,700.16	93,700.16	93,700.16	
March 22, 2023 March 22, 2023	Sale 365,118.19 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	365,118.19	365,118.19	365,118.19	
March 22, 2023 March 22, 2023	Sale 18,364.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	18,364.00	18,364.00	18,364.00	
March 23, 2023 March 23, 2023	Sale 476,570.32 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	476,570.32	476,570.32	476,570.32	
March 23, 2023 March 23, 2023	Sale 1,279,214.41 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,279,214.41	1,279,214.41	1,279,214.41	
March 30, 2023 March 30, 2023	Sale 162,457.27 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	162,457.27	162,457.27	162,457.27	
March 31, 2023 March 31, 2023	Sale 1,848,972.61 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,848,972.61	1,848,972.61	1,848,972.61	
April 3, 2023 April 3, 2023	Sale 91,774.93 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	91,774.93	91,774.93	91,774.93	
April 5, 2023 April 5, 2023	Sale 536,811.28 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	536,811.28	536,811.28	536,811.28	
April 10, 2023 April 10, 2023	Sale 966.68 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	966.68	966.68	966.68	
April 10, 2023 April 10, 2023	Sale 72,121.16 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	72,121.16	72,121.16	72,121.16	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Sales (continued)					
April 11, 2023 April 11, 2023	Sale 663,848.28 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	663,848.28	663,848.28	663,848.28	
April 12, 2023 April 12, 2023	Sale 70,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	70,000.00	70,000.00	70,000.00	
April 13, 2023 April 13, 2023	Sale 593,062.87 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	593,062.87	593,062.87	593,062.87	
April 13, 2023 April 13, 2023	Sale 20.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	20.00	20.00	20.00	
April 17, 2023 April 17, 2023	Sale 268.82 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	268.82	268.82	268.82	
April 17, 2023 April 17, 2023	Sale 708.40 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	708.40	708.40	708.40	
April 17, 2023 April 17, 2023	Sale 29.94 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	29.94	29.94	29.94	
April 17, 2023 April 17, 2023	Sale 488,272.09 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	488,272.09	488,272.09	488,272.09	
April 17, 2023 April 17, 2023	Sale 1,723.69 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,723.69	1,723.69	1,723.69	
April 17, 2023 April 17, 2023	Sale 153,855.33 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	153,855.33	153,855.33	153,855.33	
April 20, 2023 April 20, 2023	Sale 126,362.62 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	126,362.62	126,362.62	126,362.62	
April 20, 2023 April 20, 2023	Sale 19,823.44 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	19,823.44	19,823.44	19,823.44	
April 24, 2023 April 24, 2023	Sale 38.96 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	38.96	38.96	38.96	
May 1, 2023 May 1, 2023	Sale 1,854,063.10 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,854,063.10	1,854,063.10	1,854,063.10	

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, 2023 May 3, 2023	Sale 24,930.75 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	24,930.75	24,930.75	24,930.75	
May 4, 2023 May 4, 2023	Sale 668,097.89 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	668,097.89	668,097.89	668,097.89	
May 15, 2023 May 15, 2023	Sale 1,319.49 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,319.49	1,319.49	1,319.49	
May 15, 2023 May 15, 2023	Sale 264.70 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	264.70	264.70	264.70	
May 15, 2023 May 15, 2023	Sale 241.96 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	241.96	241.96	241.96	
May 15, 2023 May 15, 2023	Sale 607,047.60 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	607,047.60	607,047.60	607,047.60	
May 15, 2023 May 15, 2023	Sale 1,742.83 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,742.83	1,742.83	1,742.83	
May 15, 2023 May 15, 2023	Sale 29.07 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	29.07	29.07	29.07	
May 15, 2023 May 15, 2023	Sale 745,559.28 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	745,559.28	745,559.28	745,559.28	
May 16, 2023 May 16, 2023	Sale 3,593.33 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,593.33	3,593.33	3,593.33	
May 16, 2023 May 16, 2023	Sale 3,176.95 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,176.95	3,176.95	3,176.95	
May 18, 2023 May 18, 2023	Sale 53,258.72 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	53,258.72	53,258.72	53,258.72	
May 19, 2023 May 19, 2023	Sale 174,935.68 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	174,935.68	174,935.68	174,935.68	
May 31, 2023 May 31, 2023	Sale 2,669,966.62 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,669,966.62	2,669,966.62	2,669,966.62	

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)					
June 1, 2023 June 1, 2023	Sale 364,368.19 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	364,368.19	364,368.19	364,368.19	
June 5, 2023 June 5, 2023	Sale 627,451.01 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	627,451.01	627,451.01	627,451.01	
June 6, 2023 June 6, 2023	Sale 3,210.94 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,210.94	3,210.94	3,210.94	
June 6, 2023 June 6, 2023	Sale 73.40 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	73.40	73.40	73.40	
June 7, 2023 June 7, 2023	Sale 55,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	55,000.00	55,000.00	55,000.00	
June 7, 2023 June 7, 2023	Sale 1,707.47 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,707.47	1,707.47	1,707.47	
June 7, 2023 June 7, 2023	Sale 325,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	325,000.00	325,000.00	325,000.00	
June 9, 2023 June 9, 2023	Sale 336,223.34 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	336,223.34	336,223.34	336,223.34	
June 12, 2023 June 12, 2023	Sale 14,769,919.94 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	14,769,919.94	14,769,919.94	14,769,919.94	
June 13, 2023 June 13, 2023	Sale 65,549.40 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	65,549.40	65,549.40	65,549.40	
June 14, 2023 June 14, 2023	Sale 42,122.64 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	42,122.64	42,122.64	42,122.64	
June 15, 2023 June 15, 2023	Sale 1,326.21 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,326.21	1,326.21	1,326.21	
June 15, 2023 June 15, 2023	Sale 150.64 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	150.64	150.64	150.64	
June 15, 2023 June 15, 2023	Sale 265.36 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	265.36	265.36	265.36	

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)					
June 15, 2023 June 15, 2023	Sale 29.12 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	29.12	29.12	29.12	
June 15, 2023 June 15, 2023	Sale 276,088.42 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	276,088.42	276,088.42	276,088.42	
June 15, 2023 June 15, 2023	Sale 1,700.83 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,700.83	1,700.83	1,700.83	
June 21, 2023 June 21, 2023	Sale 26,268.49 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	26,268.49	26,268.49	26,268.49	
June 21, 2023 June 21, 2023	Sale 333,904.17 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	333,904.17	333,904.17	333,904.17	
June 22, 2023 June 22, 2023	Sale 12,410.90 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	12,410.90	12,410.90	12,410.90	
June 23, 2023 June 23, 2023	Sale 2,498.35 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	2,498.35	2,498.35	2,498.35	
June 26, 2023 June 26, 2023	Sale 1,369,867.59 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	1,369,867.59	1,369,867.59	1,369,867.59	
June 27, 2023 June 27, 2023	Sale 14,544.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	14,544.25	14,544.25	14,544.25	
June 28, 2023 June 28, 2023	Sale 44,415.85 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	44,415.85	44,415.85	44,415.85	
June 30, 2023 June 30, 2023	Sale 3,418,671.56 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	3,418,671.56	3,418,671.56	3,418,671.56	
June 30, 2023 June 30, 2023	Sale 121,849.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	121,849.57	121,849.57	121,849.57	
June 30, 2023 June 30, 2023	Sale 27.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	27.30	27.30	27.30	
June 30, 2023 June 30, 2023	Sale 538,932.36 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	538,932.36	538,932.36	538,932.36	

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)					
June 30, 2023 June 30, 2023	Sale 20.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	20.00	20.00	20.00	
Total Sales			**$91,158,394.19**	**$91,158,394.19**	**$0.00**
Total BlackRock Liquidity Funds BlackRock Liquidity FedFund			**$182,586,289.10**	**$182,586,289.10**	**$0.00**
BlackRock Systematic Multi-Strategy Fund					
Purchases					
August 2, 2022 August 3, 2022	Purchase 394,866.732 Units of BlackRock Systematic Multi-Strategy Fund @ $10.13	394,866.732	4,000,000.00	4,000,000.00	
December 29, 2022 December 30, 2022	Cash Dividend 0.393506 USD BlackRock Systematic Multi-Strategy Fund For 394,866.732 Units Due on 12/30/22 With Ex Date 12/29/22 Reinvested $155,382.43 at $9.66 For 16,085.138 Units	16,085.138	155,382.43	155,382.43	
June 7, 2023 June 8, 2023	Purchase 60,291.06 Units of BlackRock Systematic Multi-Strategy Fund @ $9.62	60,291.06	580,000.00	580,000.00	
Total Purchases			**$4,735,382.43**	**$4,735,382.43**	**$0.00**
Total BlackRock Systematic Multi-Strategy Fund			**$4,735,382.43**	**$4,735,382.43**	**$0.00**
United States Treasury Note/Bond 3.125% 31 Aug 2027					
Purchases					
August 19, 2022 August 31, 2022	Purchase 110,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 0% NTS 31 Aug 2027 USD 'AC-2027' @ 100.19%	110,000.00	110,212.57	110,212.57	
August 24, 2022 August 31, 2022	Purchase 55,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 0% NTS 31 Aug 2027 USD 'AC-2027' @ 99.66%	55,000.00	54,810.80	54,810.80	
August 24, 2022 August 31, 2022	Purchase 105,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 3.125% NTS 31 Aug 2027 USD 'AC-2027' @ 99.60%	105,000.00	104,584.83	104,584.83	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
August 24, 2022 August 31, 2022	Purchase 110,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 3.125% NTS 31 Aug 2027 USD 'AC-2027' @ 99.64%	110,000.00	109,609.01	109,609.01	
August 25, 2022 August 31, 2022	Purchase 430,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 3.125% NTS 31 Aug 2027 USD 'AC-2027' @ 99.63%	430,000.00	428,387.50	428,387.50	
August 25, 2022 August 31, 2022	Purchase 215,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 3.125% NTS 31 Aug 2027 USD 'AC-2027' @ 99.63%	215,000.00	214,193.75	214,193.75	
August 26, 2022 August 31, 2022	Purchase 105,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 99.63%	105,000.00	104,606.25	104,606.25	
August 29, 2022 August 31, 2022	Purchase 10,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 99.40%	10,000.00	9,940.23	9,940.23	
August 26, 2022 August 31, 2022	Purchase 105,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 99.63%	105,000.00	104,606.25	104,606.25	
August 30, 2022 August 31, 2022	Purchase 50,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 99.63%	50,000.00	49,812.50	49,812.50	
August 31, 2022 September 1, 2022	Purchase 95,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 99.34% Paid Accrued Interest of $8.20	95,000.00	94,369.14	94,369.14	
September 12, 2022 September 13, 2022	Purchase 435,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 98.66% Paid Accrued Interest of $488.17	435,000.00	429,171.68	429,171.68	
September 12, 2022 September 13, 2022	Purchase 188,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 98.62% Paid Accrued Interest of $210.98	188,000.00	185,400.31	185,400.31	

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 12, 2022 September 14, 2022	Purchase 309,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 98.73% Paid Accrued Interest of $373.45	309,000.00	305,065.08	305,065.08	
September 13, 2022 September 14, 2022	Purchase 319,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 97.90% Paid Accrued Interest of $385.53	319,000.00	312,308.48	312,308.48	
Total Purchases			**$2,617,078.38**	**$2,617,078.38**	**$0.00**
Sales					
September 1, 2022 September 2, 2022	Sale 1,275,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 98.95% Received Accrued Interest of $220.13	1,275,000.00	1,261,602.54	1,270,535.51	-8,932.97
September 1, 2022 September 2, 2022	Sale 20,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 98.75% Received Accrued Interest of $3.45	20,000.00	19,750.78	19,929.97	-179.19
September 6, 2022 September 7, 2022	Sale 35,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 98.57% Received Accrued Interest of $21.15	35,000.00	34,498.24	34,877.44	-379.20
September 13, 2022 September 14, 2022	Sale 12,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 97.98% Received Accrued Interest of $14.50	12,000.00	11,757.66	11,823.67	-66.01
September 22, 2022 September 23, 2022	Sale 240,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 96.59% Received Accrued Interest of $476.52	240,000.00	231,825.00	236,473.31	-4,648.31
September 23, 2022 September 26, 2022	Sale 51,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 96.18% Received Accrued Interest of $114.47	51,000.00	49,051.64	50,250.58	-1,198.94
September 26, 2022 September 27, 2022	Sale 49,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 95.45% Received Accrued Interest of $114.21	49,000.00	46,772.03	48,279.97	-1,507.94

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)					
September 27, 2022 September 28, 2022	Sale 143,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 95.19% Received Accrued Interest of $345.65	143,000.00	136,118.12	140,898.68	-4,780.56
September 28, 2022 September 29, 2022	Sale 220,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 95.77% Received Accrued Interest of $550.76	220,000.00	210,692.56	216,767.20	-6,074.64
September 28, 2022 September 29, 2022	Sale 347,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 95.92% Received Accrued Interest of $868.70	347,000.00	332,841.11	341,901.00	-9,059.89
September 28, 2022 September 29, 2022	Sale 249,000.00 Par Value of United States Treasury Note/Bond 3.125% 31 Aug 2027 @ 95.39% Received Accrued Interest of $623.36	249,000.00	237,532.38	245,341.05	-7,808.67
Total Sales			**$2,572,442.06**	**$2,617,078.38**	**-$44,636.32**
Total United States Treasury Note/Bond 3.125% 31 Aug 2027			**$5,189,520.44**	**$5,234,156.76**	**-$44,636.32**
United States Treasury Note/Bond 3.875% 30 Apr 2025					
Purchases					
April 25, 2023 May 1, 2023	Purchase 169,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 0% NTS 30 Apr 2025 USD 'BA-2025' @ 99.87% Paid Accrued Interest of $17.80	169,000.00	168,782.78	168,782.78	
April 26, 2023 May 1, 2023	Purchase 201,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 0% NTS 30 Apr 2025 USD 'BA-2025' @ 99.88% Paid Accrued Interest of $21.17	201,000.00	200,748.75	200,748.75	
April 27, 2023 May 1, 2023	Purchase 201,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 99.66% Paid Accrued Interest of $21.17	201,000.00	200,316.91	200,316.91	
April 28, 2023 May 1, 2023	Purchase 370,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 99.68% Paid Accrued Interest of $38.96	370,000.00	368,800.39	368,800.39	

5% Series Reportable Transactions By Issue (continued)

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases (continued)					
April 24, 2023 May 1, 2023	Purchase 105,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 99.60% Paid Accrued Interest of $11.06	105,000.00	104,580.49	104,580.49	
April 25, 2023 May 1, 2023	Purchase 211,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 99.79% Paid Accrued Interest of $22.22	211,000.00	210,558.17	210,558.17	
April 25, 2023 May 1, 2023	Purchase 211,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 99.79% Paid Accrued Interest of $23.65	211,000.00	210,558.17	210,558.17	
April 24, 2023 May 1, 2023	Purchase 105,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 99.60% Paid Accrued Interest of $11.77	105,000.00	104,580.49	104,580.49	
April 25, 2023 May 1, 2023	Reversal of Purchase 211,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 99.79% Paid Accrued Interest of $23.65	211,000.00	210,558.17	210,558.17	
April 24, 2023 May 1, 2023	Reversal of Purchase 105,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 99.60% Paid Accrued Interest of $11.77	105,000.00	104,580.49	104,580.49	
May 1, 2023 May 2, 2023	Purchase 71,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 99.63% Paid Accrued Interest of $14.95	71,000.00	70,733.75	70,733.75	
May 8, 2023 May 9, 2023	Purchase 90,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 100.00% Paid Accrued Interest of $85.29	90,000.00	90,000.00	90,000.00	
May 8, 2023 May 9, 2023	Purchase 90,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 99.84% Paid Accrued Interest of $85.29	90,000.00	89,859.38	89,859.38	
May 9, 2023 May 10, 2023	Purchase 90,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 100.00% Paid Accrued Interest of $94.77	90,000.00	90,000.00	90,000.00	

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)					
May 12, 2023 May 15, 2023	Purchase 127,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 100.00% Paid Accrued Interest of $200.59	127,000.00	127,000.00	127,000.00	
May 15, 2023 May 16, 2023	Purchase 91,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 100.00% Paid Accrued Interest of $153.32	91,000.00	91,000.00	91,000.00	
May 16, 2023 May 17, 2023	Purchase 181,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 100.00% Paid Accrued Interest of $324.00	181,000.00	181,000.00	181,000.00	
May 18, 2023 May 19, 2023	Purchase 41,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 99.63% Paid Accrued Interest of $82.03	41,000.00	40,846.25	40,846.25	
May 19, 2023 May 22, 2023	Purchase 41,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 99.38% Paid Accrued Interest of $94.98	41,000.00	40,743.75	40,743.75	
May 22, 2023 May 23, 2023	Purchase 42,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 99.19% Paid Accrued Interest of $101.72	42,000.00	41,658.75	41,658.75	
May 22, 2023 May 23, 2023	Purchase 26,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 99.16% Paid Accrued Interest of $62.97	26,000.00	25,782.66	25,782.66	
May 23, 2023 May 24, 2023	Purchase 40,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 99.05% Paid Accrued Interest of $101.09	40,000.00	39,621.88	39,621.88	
Total Purchases			**$2,812,311.23**	**$2,812,311.23**	**$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 19, 2023 May 22, 2023	Sale 385,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 99.34% Received Accrued Interest of $891.88	385,000.00	382,444.87	384,253.83	-1,808.96
May 23, 2023 May 24, 2023	Sale 192,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 99.15% Received Accrued Interest of $485.22	192,000.00	190,360.90	191,581.37	-1,220.47
May 23, 2023 May 24, 2023	Sale 136,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 99.08% Received Accrued Interest of $343.70	136,000.00	134,746.25	135,703.47	-957.22
May 23, 2023 May 24, 2023	Sale 193,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 99.15% Received Accrued Interest of $487.74	193,000.00	191,354.13	192,579.19	-1,225.06
May 23, 2023 May 24, 2023	Sale 97,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 99.16% Received Accrued Interest of $245.14	97,000.00	96,181.56	96,788.50	-606.94
May 25, 2023 May 26, 2023	Sale 193,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 99.07% Received Accrued Interest of $528.39	193,000.00	191,213.24	192,531.79	-1,318.55
May 25, 2023 May 26, 2023	Sale 115,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 99.07% Received Accrued Interest of $314.84	115,000.00	113,935.35	114,721.00	-785.65
May 25, 2023 May 26, 2023	Sale 386,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 98.73% Received Accrued Interest of $1,056.78	386,000.00	381,093.92	385,063.53	-3,969.61
May 25, 2023 May 26, 2023	Sale 193,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 99.07% Received Accrued Interest of $528.39	193,000.00	191,213.24	192,531.77	-1,318.53
May 31, 2023 June 1, 2023	Sale 23,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 98.87% Received Accrued Interest of $77.50	23,000.00	22,739.45	22,944.20	-204.75

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 31, 2023 June 1, 2023	Sale 117,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 98.71% Received Accrued Interest of $394.24	117,000.00	115,484.94	116,716.15	-1,231.21
June 1, 2023 June 2, 2023	Sale 157,000.00 Par Value of United States Treasury Note/Bond 3.875% 30 Apr 2025 @ 98.70% Received Accrued Interest of $545.55	157,000.00	154,963.91	156,619.11	-1,655.20
Total Sales			**$2,165,731.76**	**$2,182,033.91**	**-$16,302.15**
Total United States Treasury Note/Bond 3.875% 30 Apr 2025			**$4,978,042.99**	**$4,994,345.14**	**-$16,302.15**
Vanguard S&P 500 ETF					
Purchases					
June 8, 2023 June 12, 2023	Purchase 37,522.00 Shares of Vanguard S&P 500 ETF @ $393.6236, Paid $375.22 Broker Commission	37,522.00	14,769,919.94	14,769,919.94	
Total Purchases			**$14,769,919.94**	**$14,769,919.94**	**$0.00**
Total Vanguard S&P 500 ETF			**$14,769,919.94**	**$14,769,919.94**	**$0.00**
iMGP Select Alternative Strategies Fund					
Purchases					
September 30, 2022 September 30, 2022	Cash Dividend 0.09 USD iMGP Select Alternative Strategies Fund For 407,117.149 Units Due on 09/30/22 With Ex Date 09/30/22 Reinvested $36,640.54 at $10.30 For 3,557.334 Units	3,557.334	36,640.54	36,640.54	
December 21, 2022 December 21, 2022	Cash Dividend 0.1559 USD iMGP Select Alternative Strategies Fund For 410,674.483 Units Due on 12/21/22 With Ex Date 12/21/22 Reinvested $64,024.15 at $10.24 For 6,252.358 Units	6,252.358	64,024.15	64,024.15	
March 31, 2023 March 31, 2023	Cash Dividend 0.0839999 USD iMGP Select Alternative Strategies Fund For 416,926.841 Units Due on 03/31/23 With Ex Date 03/31/23 Reinvested $35,021.85 at $10.22 For 3,426.795 Units	3,426.795	35,021.85	35,021.85	

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)					
June 30, 2023 June 30, 2023	Cash Dividend 0.112 USD iMGP Select Alternative Strategies Fund For 420,353.636 Units Due on 06/30/23 With Ex Date 06/30/23 Reinvested $47,079.61 at $10.25 For 4,593.133 Units	4,593.133	47,079.61	47,079.61	
Total Purchases			**$182,766.15**	**$182,766.15**	**$0.00**
Sales					
June 30, 2022 July 1, 2022	Sale 94,339.623 Units of iMGP Select Alternative Strategies Fund @ $10.60	94,339.623	1,000,000.00	1,086,124.77	-86,124.77
August 1, 2022 August 2, 2022	Sale 370,027.752 Units of iMGP Select Alternative Strategies Fund @ $10.81	370,027.752	4,000,000.00	4,257,052.16	-257,052.16
Total Sales			**$5,000,000.00**	**$5,343,176.93**	**-$343,176.93**
Total iMGP Select Alternative Strategies Fund			**$5,182,766.15**	**$5,525,943.08**	**-$343,176.93**
iShares MSCI USA Min Vol Factor ETF					
Sales					
June 6, 2023 June 8, 2023	Sale 205,270.00 Shares of iShares MSCI USA Min Vol Factor ETF @ $72.0309, Paid $2,052.70 Broker Commission, $118.29 SEC Fee	205,270.00	14,783,611.85	13,478,817.52	1,304,794.33
Total Sales			**$14,783,611.85**	**$13,478,817.52**	**$1,304,794.33**
Total iShares MSCI USA Min Vol Factor ETF			**$14,783,611.85**	**$13,478,817.52**	**$1,304,794.33**

5% Single Reportable Transactions By Broker

Beginning Market Value: $89,759,493.38
Comparative Value (5%): $4,487,974.67

Trade date Settlement date	Description	Par value or shares	Cash	Federal tax cost	Realized gain or loss
Cowen and Company, LLC - 62513					
Purchases					
June 8, 2023 June 12, 2023	Purchase 37,522.00 Shares of Vanguard S&P 500 ETF @ $393.6236, Paid $375.22 Broker Commission	37,522.00	14,769,919.94	14,769,919.94	
Total Purchases			**$14,769,919.94**	**$14,769,919.94**	**$0.00**
Sales					
June 6, 2023 June 8, 2023	Sale 205,270.00 Shares of iShares MSCI USA Min Vol Factor ETF @ $72.0309, Paid $2,052.70 Broker Commission, $118.29 SEC Fee	205,270.00	14,783,611.85	13,478,817.52	1,304,794.33
Total Sales			**$14,783,611.85**	**$13,478,817.52**	**$1,304,794.33**
Total Cowen and Company, LLC - 62513			**$29,553,531.79**	**$28,248,737.46**	**$1,304,794.33**

5% Single Reportable Transactions By Issue

Beginning Market Value: $89,759,493.38
Comparative Value (5%): $4,487,974.67

Trade Date Settlement Date	Description	Par Value or Shares	Cash	Federal Tax Cost	Realized Gain or Loss
Purchases					
August 3, 2022 August 3, 2022	Purchase 4,908,138.33 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,908,138.33	4,908,138.33	4,908,138.33	
August 9, 2022 August 9, 2022	Purchase 4,938,377.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,938,377.57	4,938,377.57	4,938,377.57	
September 2, 2022 September 2, 2022	Purchase 4,953,917.91 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,953,917.91	4,953,917.91	4,953,917.91	
September 9, 2022 September 9, 2022	Purchase 4,500,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,500,000.00	4,500,000.00	4,500,000.00	
June 8, 2023 June 8, 2023	Purchase 14,103,611.85 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	14,103,611.85	14,103,611.85	14,103,611.85	
June 8, 2023 June 12, 2023	Purchase 37,522.00 Shares of Vanguard S&P 500 ETF @ $393.6236, Paid $375.22 Broker Commission	37,522.00	14,769,919.94	14,769,919.94	
Total Purchases			**$48,173,965.60**	**$48,173,965.60**	**$0.00**
Sales					
August 9, 2022 August 9, 2022	Sale 4,938,377.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,938,377.57	4,938,377.57	4,938,377.57	
September 9, 2022 September 9, 2022	Sale 4,500,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	4,500,000.00	4,500,000.00	4,500,000.00	
June 6, 2023 June 8, 2023	Sale 205,270.00 Shares of iShares MSCI USA Min Vol Factor ETF @ $72.0309, Paid $2,052.70 Broker Commission, $118.29 SEC Fee	205,270.00	14,783,611.85	13,478,817.52	1,304,794.33

5% Single 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 12, 2023 June 12, 2023	Sale 14,769,919.94 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ $1.00	14,769,919.94	14,769,919.94	14,769,919.94	
Total Sales			**$38,991,909.36**	**$37,687,115.03**	**$1,304,794.33**